

Euronext® Global Sustainability and Climate Screened Index

Objective

The Euronext® Global Sustainability and Climate Screened index family exclude companies based on Trust Metric, Carbon Budget, activity involvement and UNGC controversies as defined by ISS-ESG. The index then selects companies with the highest ESG scores and then the highest Free Float Market capitalisation from Euronext® Eurozone 300 index, Euronext® North America 500 index listed in the United States of America and Euronext® Asia Pacific 500 index listed in Japan. The index serves as an underlying for structured products, funds and exchange traded funds.

Investability

Stocks are screened to ensure liquidity to ensure that the index is investable.

Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products/indices/indices-documents-by-family>.

Statistics

				December 31, 2023	
Market Capitalization		Performance		Fundamentals	
	EUR Bil		(%)		
Full	20,560	QTD	6.82%	P/E Incl. Neg LTM	40.58
Free float	18,949	YTD	23.05%	P/E Incl. Neg FY1	13.66
		2022	-13.35%	P/E excl. Neg LTM	44.23
		2021	29.81%	P/E excl. Neg FY1	21.38
		2020	2.71%	Price/Book	14.31
				Price/Sales	5.31
Components (full)		Annualized		Price/Cash Flow	18.36
	EUR Bil		(%)	Dividend Yield (%)	2.72
Average	207.1	2 Year	3.26%		
Median	96.0	3 Years	11.44%		
Largest	2710.7	5 Years	13.19%		
Smallest	20.8	Since Base Date 01-01-2010	11.87%		
Component Weights					
	(%)				
Largest	1.75				
Smallest	0.16				
Top ten	16.30				

Performance of other versions

Euronext Global Sustainability and Climate Screened GR

QTD	6.82%
YTD	23.05%
2022	-13.35%
2021	29.81%
2020	2.71%

Euronext Global Climate and Sustainability Screened Decrement 50 Points

QTD	5.58%
YTD	17.45%
2022	-17.02%
2021	23.48%
2020	-2.48%

Euronext® Global Sustainability and Climate Screened Index

Index Facts

Categories

Weighting

Component Number

Review of composition

Calculation and Distribution

Date Introduced

Isin code / Base Value / Base Date

Facts

- 5% of the Euronext® JPN Screened Climate Ambition 30 EW GR EUR Index
- 40% of the Euronext® Eurozone Screened Climate Ambition 35 EW GR Index
- 55% of the Euronext® US Screened Climate Ambition 35 EW EUR GR Index

3

Quarterly, effective after the close of the third Friday of March, June, September and December.

Gross return index and Decrement index versions are also available.

Euronext Global Sustainability and Climate Screened Index family was introduced on 19 October 2022

Euronext Global Sustainability and Climate Screened Index (FRESG0000876), 1000 as of 01 January 2010

Euronext Global Sustainability and Climate Screened GR Index (FRESG0000884), 1000 as of 01 January 2010

Euronext Global Climate and Sustainability Screened Decrement 50 Points Index (FRESG0001395), 980 as of 21 June 2023

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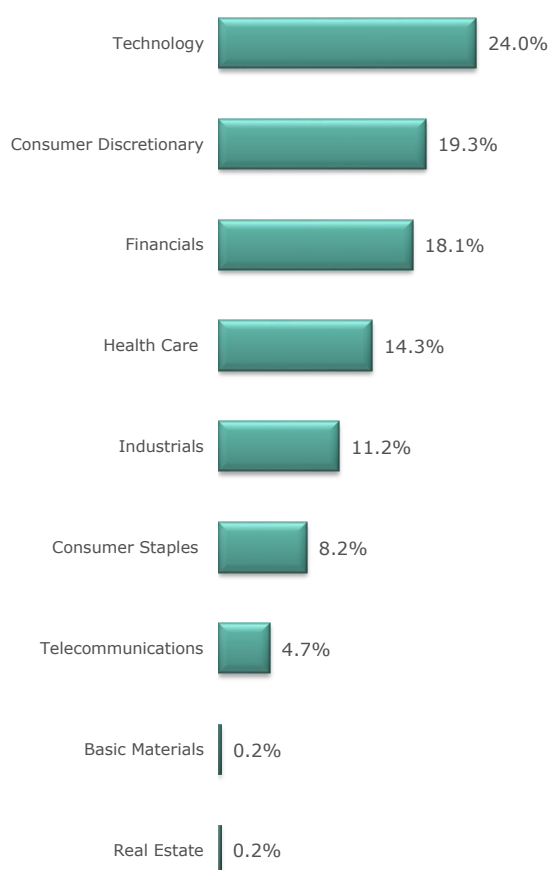
EURONEXT
Indices

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
INTEL CORP	INTC	US	Technology	1.75
BANK OF AMERICA	BAC	US	Financials	1.68
ADVANCED MICRO DEV.	AMD	US	Technology	1.64
THERMO FISHER SCIENT	TMO	US	Health Care	1.64
JP MORGAN CHASE & CO	JPM	US	Financials	1.62
WELLS FARGO	WFC	US	Financials	1.62
META PLTFORM ORD	META	US	Technology	1.62
ALPHABET CLASS A	GOOGL	US	Technology	1.62
INTUIT INC.	INTU	US	Technology	1.61
NETFLIX INC.	NFLX	US	Consumer Discretionary	1.61
				16.41

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

