

# Euronext® Transatlantic Sustainability and Climate Screened 60 Index

## Objective

The Euronext® Transatlantic Sustainability and Climate Screened 60 index family exclude companies based on Trust Metric, Carbon Budget, controversies and UNGC controversies as defined by ISS-ESG. The Euronext® Transatlantic Sustainability and Climate Screened 60 index then selects companies with the highest Free Float Market capitalisation from Euronext® Eurozone 300 Index and Euronext® North America 500 Index listed in the United States of America. 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

**March 28, 2024**

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		20,252	QTD		14.13%	P/E Incl. Neg LTM	46.85
			YTD		14.13%	P/E Incl. Neg FY1	20.70
			2023		24.59%	P/E excl. Neg LTM	46.85
			2022		-13.41%	P/E excl. Neg FY1	20.70
			2021		28.66%	Price/Book	13.78
Components (full)		EUR Bil	Annualized		(%)	Price/Sales	5.84
Average		337.7	2 Year		16.97%	Price/Cash Flow	23.83
Median		177.4	3 Years		13.01%	Dividend Yield (%)	3.88
Largest		2936.1	5 Years		12.56%		
Smallest		36.0	Since Base Date 01-01-2010		11.27%		
Component Weights		(%)					
Largest		1.92					
Smallest		1.38					
Top ten		18.38					

## Performance of other versions

### Euronext Transatlantic Sustainability and Climate Screened 60 GR

QTD	14.13%
YTD	14.13%
2023	24.59%
2022	-13.41%
2021	28.66%

### Euronext Transatlantic Sustainability and Climate Screened 60 Decrement 50 Points

QTD	12.81%
YTD	12.81%
2023	18.20%
2022	-18.17%
2021	22.09%

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## Index Facts

Categories	Facts
Weighting	<ul style="list-style-type: none"> <li>• 60% of Euronext® Eurozone Screened Climate Ambition 35 EW (FR0014005IL3)</li> <li>• 40% of Euronext® US Screened Climate Ambition 25 EW EUR (FR0014005II9)</li> </ul>
Component Number	2
Review of composition	Quarterly review after the close of the third Friday of March, June, September and December
Calculation and Distribution	Gross return index and Decrement index versions are also available.
Date Introduced	Euronext Transatlantic Sustainability and Climate Screened 60 Index family was introduced on 20 October 2021
Isin code / Base Value / Base Date	<p>Euronext Transatlantic Sustainability and Climate Screened 60 Index (FR0014005GI3), 1000 as of 01 January 2010</p> <p>Euronext Transatlantic Sustainability and Climate Screened 60 GR Index (FR0014005GG7), 1000 as of 01 January 2010</p> <p>Euronext Transatlantic Sustainability and Climate Screened 60 Decrement 50 Points Index (FR0014005GF9), 1000 as of 20 August 2021</p>

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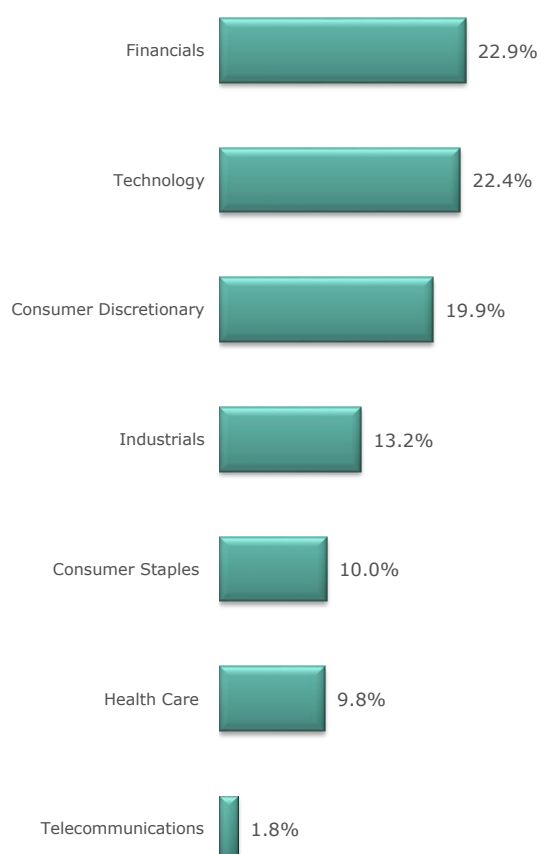
EURONEXT  
Indices

## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
INDITEX	ITX	ES	Consumer Discretionary	1.92
BANCO SANTANDER CENT	SAN	ES	Financials	1.88
UNICREDIT	CRDI	IT	Financials	1.87
BNP PARIBAS ACT.A	BNP	FR	Financials	1.86
BBVA	BBVA	ES	Financials	1.83
AIRBUS	AIR	FR	Industrials	1.82
ING GROEP N.V.	INGA	NL	Financials	1.82
INTESA SANPAOLO SPA	ISP	IT	Financials	1.81
PROSUS	PRX	NL	Technology	1.79
ALLIANZ SE	ALVG	DE	Financials	1.78
				<b>18.38</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

