

# Euronext® US Screened Climate Ambition 25 EW EUR Index

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Indices

## Objective

The Euronext® US Screened Climate Ambition 25 EW EUR index selects the 250 companies with the highest Free Float Market capitalisation of Euronext® North America 500 Index listed in the United States of America after exclusion of companies based on Trust Metric, Carbon Budget, activity involvement and UNGC controversies as defined by ISS-ESG. From the companies left in the universe after the exclusions, 25 companies with the highest Free Float Market capitalisation are selected. Euronext® US Screened Climate Ambition 25 EW EUR index is an equal-weighted index. 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-bv-familv>.

## Statistics

March 28, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	16,455	QTD	17.06%	P/E Incl. Neg LTM	85.05
		YTD	17.06%	P/E Incl. Neg FY1	25.24
		2023	19.53%	P/E excl. Neg LTM	85.05
		2022	-18.63%	P/E excl. Neg FY1	25.24
		2021	32.82%	Price/Book	28.48
<b>Components (full)</b>	<b>EUR Bil</b>	<b>Annualized</b>	<b>(%)</b>	Price/Sales	9.31
Average	656.2	2 Year	12.55%	Price/Cash Flow	34.32
Median	353.5	3 Years	11.51%	Dividend Yield (%)	0.91
Largest	2894.6	5 Years	12.01%		
Smallest	209.3	Since Base Date 01-01-2010	12.66%		
<b>Component Weights</b>	<b>(%)</b>				
Largest	4.36				
Smallest	3.48				
Top ten	41.79				

## Performance of other versions

Euronext US Screened Climate Ambition 25 EW GR EUR	
QTD	17.47%
YTD	17.47%
2023	21.59%
2022	-17.26%
2021	34.82%

Euronext US Screened Climate Ambition 25 EW NR EUR	
QTD	17.35%
YTD	17.35%
2023	20.97%
2022	-17.67%
2021	34.22%

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## Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	25
Review of composition	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	Euronext US Screened Climate Ambition 25 EW EUR Index family was introduced on 01 October 2021
Isin code / Base Value / Base Date	<div>Euronext US Screened Climate Ambition 25 EW EUR Index (FR0014005IJ7), 1000 as of 01 January 2010</div> <div>Euronext US Screened Climate Ambition 25 EW GR EUR Index (FR0014005II9), 1000 as of 01 January 2010</div> <div>Euronext US Screened Climate Ambition 25 EW NR EUR Index (FR0014005IM1), 1000 as of 01 January 2010</div>

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ALPHABET CLASS A	GOOGL	US	Technology	4.36
MERCK & COMPANY	MRK	US	Health Care	4.30
PEPSICO	PEP	US	Consumer Staples	4.25
JP MORGAN CHASE & CO	JPM	US	Financials	4.22
BANK OF AMERICA	BAC	US	Financials	4.22
ELI LILLY AND CO	LLY	US	Health Care	4.12
BROADCOM INC.	AVGO	US	Technology	4.10
HOME DEPOT INC	HD	US	Consumer Discretionary	4.10
MASTERCARD INC	MA	US	Industrials	4.07
MICROSOFT CORP	MSFT	US	Technology	4.05
				<b>41.79</b>

## Portfolio Analysis

### Top Sectors Breakdown

