

Euronext® US Screened Climate Ambition 25 EW Index

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Indices

Objective

The Euronext® US Screened Climate Ambition 25 EW 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, controversies 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 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-by-family>.

Statistics

December 31, 2023

Market Capitalization	EUR Bil
Full	13,816

Components (full)	EUR Bil
Average	552.3
Median	312.7
Largest	2710.7
Smallest	192.9

Component Weights	(%)
Largest	4.28
Smallest	3.68
Top ten	41.28

Performance	(%)
QTD	8.29%
YTD	23.72%
2022	-23.63%
2021	23.45%
2020	9.32%

Annualized	(%)
2 Year	-2.80%
3 Years	5.26%
5 Years	10.63%
Since Base Date 01-01-2010	9.57%

Fundamentals	
P/E Incl. Neg LTM	82.71
P/E Incl. Neg FY1	28.62
P/E excl. Neg LTM	82.71
P/E excl. Neg FY1	28.62
Price/Book	25.52
Price/Sales	7.99
Price/Cash Flow	28.61
Dividend Yield (%)	0.96

Risk	
Sharpe Ratio 1 Year	0.0%
Volatility 30 Day	0.09

Performance of other versions

Euronext US Screened Climate Ambition 25 EW GR	
QTD	8.75%
YTD	25.85%
2022	-22.34%
2021	25.31%
2020	11.52%

Euronext US Screened Climate Ambition 25 EW NR	
QTD	8.61%
YTD	25.21%
2022	-22.73%
2021	24.75%
2020	10.86%

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Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	25
Review of composition	Quarterly, effective after 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 Index family was introduced on 01 October 2021
Isin code / Base Value / Base Date	Euronext US Screened Climate Ambition 25 EW Index (FR0014005GE2), 1000 as of 01 January 2010
	Euronext US Screened Climate Ambition 25 EW GR Index (FR0014005GK9), 1000 as of 01 January 2010
	Euronext US Screened Climate Ambition 25 EW NR Index (FR0014005GH5), 1000 as of 01 January 2010

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
BANK OF AMERICA	BAC	US	Financials	4.28
ADVANCED MICRO DEV.	AMD	US	Technology	4.19
JP MORGAN CHASE & CO	JPM	US	Financials	4.14
META PLTFORM ORD	META	US	Technology	4.14
ALPHABET CLASS A	GOOGL	US	Technology	4.12
NETFLIX INC.	NFLX	US	Consumer Discretionary	4.11
COSTCO WHOLES. CORP.	COST	US	Consumer Discretionary	4.10
MERCK & COMPANY	MRK	US	Health Care	4.08
WALMART INC	WMT	US	Consumer Discretionary	4.07
HOME DEPOT INC	HD	US	Consumer Discretionary	4.06
				41.28

Portfolio Analysis

Top Sectors Breakdown

