

Euronext® US Screened Climate Ambition 35 EW Index

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Indices

Objective

The Euronext® US Screened Climate Ambition 35 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, activity involvement and UNGC controversies as defined by ISS-ESG. From the companies left in the universe after the exclusions, 35 companies with the highest Free Float Market capitalisation are selected. Euronext® US Screened Climate Ambition 35 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

March 28, 2024

Market Capitalization	EUR Bil
Full	18,438

Components (full)	EUR Bil
Average	525.1
Median	300.9
Largest	2894.6
Smallest	162.1

Component Weights	(%)
Largest	3.12
Smallest	2.50
Top ten	30.16

Performance	(%)
QTD	12.26%
YTD	12.26%
2023	23.15%
2022	-22.52%
2021	23.56%

Annualized	(%)
2 Year	9.33%
3 Years	8.63%
5 Years	11.60%
Since Base Date 01-01-2010	10.90%

Fundamentals	
P/E Incl. Neg LTM	72.53
P/E Incl. Neg FY1	24.22
P/E excl. Neg LTM	72.53
P/E excl. Neg FY1	24.22
Price/Book	24.23
Price/Sales	8.05
Price/Cash Flow	29.68
Dividend Yield (%)	0.99

Performance of other versions

Euronext US Screened Climate Ambition 35 EW GR	
QTD	12.70%
YTD	12.70%
2023	25.41%
2022	-21.04%
2021	25.63%

Euronext US Screened Climate Ambition 35 EW NR	
QTD	12.57%
YTD	12.57%
2023	24.73%
2022	-21.49%
2021	25.01%

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Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	35
Review of composition	Quarterly review 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 35 EW Index family was introduced on 05 January 2022
Isin code / Base Value / Base Date	Euronext US Screened Climate Ambition 35 EW Index (FRESG0000249), 1000 as of 01 January 2010
	Euronext US Screened Climate Ambition 35 EW GR Index (FRESG0000256), 1000 as of 01 January 2010
	Euronext US Screened Climate Ambition 35 EW NR Index (FRESG0000264), 1000 as of 01 January 2010

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ALPHABET CLASS A	GOOGL	US	Technology	3.12
THE WALT DISNEY COMP	DIS	US	Consumer Discretionary	3.12
MERCK & COMPANY	MRK	US	Health Care	3.08
PEPSICO	PEP	US	Consumer Staples	3.05
JP MORGAN CHASE & CO	JPM	US	Financials	3.02
BANK OF AMERICA	BAC	US	Financials	3.02
ELI LILLY AND CO	LLY	US	Health Care	2.95
BROADCOM INC.	AVGO	US	Technology	2.94
HOME DEPOT INC	HD	US	Consumer Discretionary	2.93
MASTERCARD INC	MA	US	Industrials	2.92
				30.16

Portfolio Analysis

Top Sectors Breakdown

