

Objective

The Euronext® World 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 Euronext® World Sustainability and Climate Screened 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

March 28, 2024

Market Capitalization	EUR Bil
Full	24,350

Components (full)	EUR Bil
Average	243.5
Median	109.8
Largest	2936.1
Smallest	25.0

Component Weights	(%)
Largest	1.55
Smallest	0.15
Top ten	14.90

Performance	(%)
QTD	13.84%
YTD	13.84%
2023	23.31%
2022	-13.09%
2021	29.28%

Annualized	(%)
2 Year	15.62%
3 Years	13.18%
5 Years	13.24%
Since Base Date 01-01-2010	12.33%

Fundamentals	
P/E Incl. Neg LTM	45.86
P/E Incl. Neg FY1	20.06
P/E excl. Neg LTM	45.87
P/E excl. Neg FY1	20.04
Price/Book	14.08
Price/Sales	6.03
Price/Cash Flow	22.37
Dividend Yield (%)	3.45

Performance of other versions

Euronext World Sustainability and Climate Screened GR	
QTD	13.84%
YTD	13.84%
2023	23.31%
2022	-13.09%
2021	29.28%

Euronext World Sustainability and Climate Screened Decrement 50 Points	
QTD	12.68%
YTD	12.68%
2023	17.65%
2022	-17.29%
2021	23.29%

Index Facts

Categories	Facts
Weighting	<ul style="list-style-type: none"> • 5% of the Euronext® JPN Screened Climate Ambition 30 EW GR EUR Index • 45% of the Euronext® Eurozone Screened Climate Ambition 35 EW GR Index • 50% of the Euronext® US Screened Climate Ambition 35 EW EUR GR Index
Component Number	3
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 World Sustainability and Climate Screened Index family was introduced on 02 February 2022
Isin code / Base Value / Base Date	<p>Euronext World Sustainability and Climate Screened Index (FRESG0000348), 1000 as of 01 January 2010</p> <p>Euronext World Sustainability and Climate Screened GR Index (FRESG0000355), 1000 as of 01 January 2010</p> <p>Euronext World Sustainability and Climate Screened Decrement 50 Points Index (FRESG0000363), 950 as of 22 June 2022</p>

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext. Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.
© 2024, Euronext N.V. - All rights reserved.

Euronext® World Sustainability and Climate Screened Index

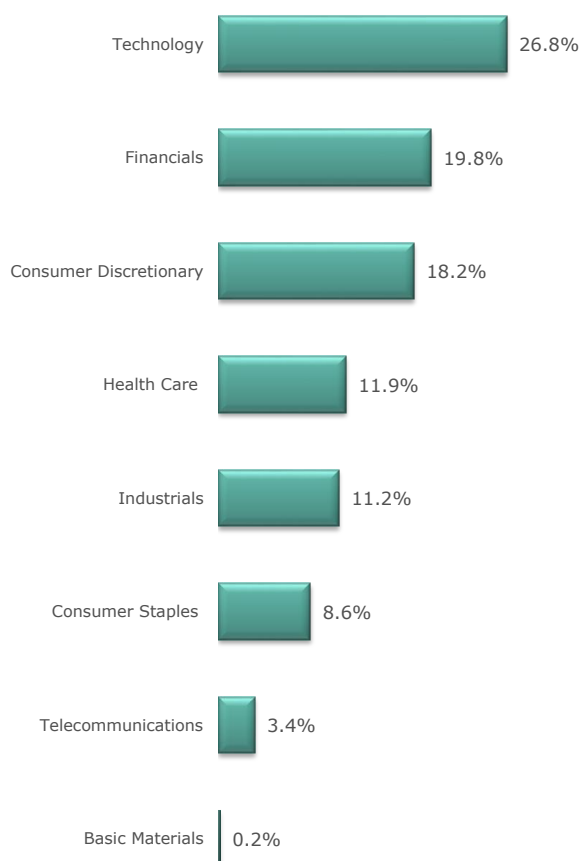
Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ALPHABET CLASS A	GOOGL	US	Technology	1.55
THE WALT DISNEY COMP	DIS	US	Consumer Discretionary	1.55
MERCK & COMPANY	MRK	US	Health Care	1.53
PEPSICO	PEP	US	Consumer Staples	1.51
JP MORGAN CHASE & CO	JPM	US	Financials	1.50
BANK OF AMERICA	BAC	US	Financials	1.50
ELI LILLY AND CO	LLY	US	Health Care	1.47
BROADCOM INC.	AVGO	US	Technology	1.46
HOME DEPOT INC	HD	US	Consumer Discretionary	1.46
MASTERCARD INC	MA	US	Industrials	1.45

14.97

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

