

Euronext® World Sustainability and Climate Screened Index

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 Capitalization 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/index-rules>.

Statistics

March 31, 2022

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals		
Full		16,103	Q1 2022	-8.73%	P/E Incl. Neg LTM	22.07	
			YTD	-8.73%	P/E Incl. Neg FY1	17.22	
			2021	29.28%	P/E excl. Neg LTM	22.07	
			2020	2.05%	P/E excl. Neg FY1	17.22	
			2019	30.65%	Price/Book	6.84	
Components (full)		EUR Bil	Annualized		(%)	Price/Sales	4.61
Average		162.0	2 Year	23.41%	Price/Cash Flow	13.12	
Median		73.6	3 Years	11.69%	Dividend Yield (%)	-	
Largest		2561.0	5 Years	9.87%			
Smallest		19.9	Since Base Date 01-01-2010	11.79%	Risk		
Component Weights		(%)			Sharpe Ratio 1 Year	-	
Largest		1.62			Volatility 30 Day	23.37	
Smallest		0.15					
Top ten		14.97					

Performance of other versions

Euronext World Sustainability and Climate Screened GR		Euronext World Sustainability and Climate Screened Decrement 50 Points	
Q1 2022	-8.73%	Q1 2022	-9.92%
YTD	-8.73%	YTD	-9.92%
2021	29.28%	2021	22.54%
2020	2.05%	2020	-4.27%
2019	30.65%	2019	22.80%

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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	100
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, 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), 955 as of 16 February 2022</p>

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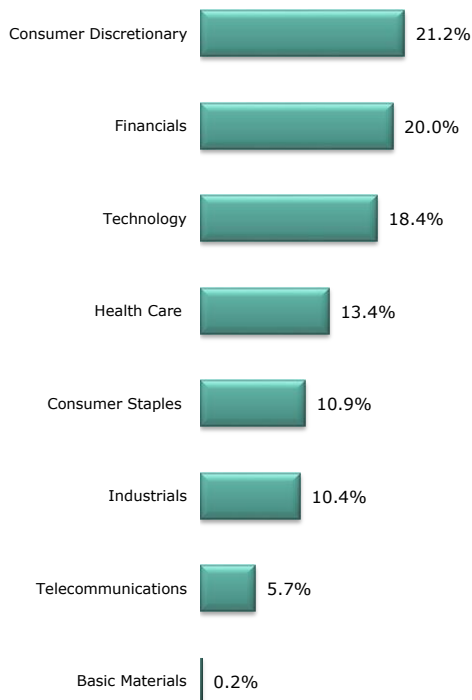
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
NVIDIA CORP	NVDA	US	Technology	1.62
META PLTFORM ORD	FB	US	Technology	1.58
APPLE	AAPL	US	Technology	1.54
INTEL CORP	INTC	US	Technology	1.51
SALESFORCE.COM	CRM	US	Technology	1.48
ADOBE INC	ADBE	US	Technology	1.48
ALPHABET CLASS A	GOOGL	US	Technology	1.47
VISA INC	V	US	Industrials	1.47
THERMO FISHER SCIENT	TMO	US	Health Care	1.47
MASTERCARD INC	MA	US	Industrials	1.46
				15.08

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

