

Euronext Europe Fallen Angels Fixed Basket

Description

The **Euronext Europe Fallen Angels Fixed Basket** index consists of companies listed on **Euronext Amsterdam**. The index is **Non Market Capitalisation** weighted. 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>.

Index Risk and returns Characteristics

Returns		Fundamentals	
QTD	-4.28%	Price/Book	6.12
YTD	-13.76%	Price/Sales	5.43
2024	0.96%	Price/Cash Flow	17.99
2023	27.88%	Dividend Yield (%)	1.86
2022	-14.00%		
Annualized returns			
2 Years	-3.47%		
3 Years	8.18%		
5 Years	8.04%		
Historical return since 31/12/09	15.27%		

Performance other versions

Euronext Europe Fallen Angels Fixed Basket GR		Euronext Europe Fallen Angels Fixed Basket NR		Euronext Europe Fallen Angels Fixed Basket Decrement 5%	
QTD	-4.17%	QTD	-4.20%	QTD	-5.40%
YTD	-12.40%	YTD	-12.74%	YTD	-15.94%
2024	2.21%	2024	1.91%	2024	-3.10%
2023	29.53%	2023	29.12%	2023	22.84%
2022	-12.73%	2022	-13.04%	2022	-17.28%
Annualized returns		Annualized returns		Annualized returns	
2 Years	-2.07%	2 Years	-2.41%	2 Years	-7.17%
3 Years	9.70%	3 Years	9.33%	3 Years	4.00%
5 Years	9.55%	5 Years	9.18%	5 Years	3.85%
Historical return since 31/12/09	17.55%	Historical return since 31/12/09	16.98%	Historical return since 31/12/09	11.28%

**Euronext Europe Fallen Angels
Fixed Basket Decrement 50 Points**

QTD	-5.54%
YTD	-15.85%
2024	-2.45%
2023	23.29%
2022	-17.70%

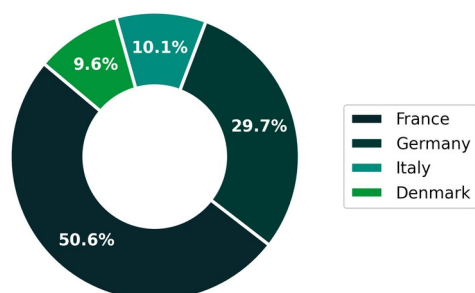
Annualized returns

2 Years	-6.80%
3 Years	4.31%
5 Years	3.84%
Historical return since 08/09/25	13.18%

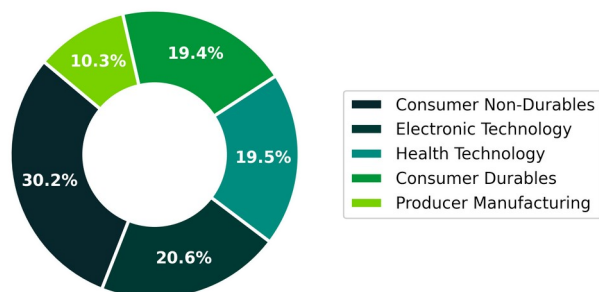
Top 10 components

Company	Mnemo	Country	Sector (ICB)	Weight (%)
STMICROELECTRONICS	STMPA	France	Electronic Technology	10.39%
SCHNEIDER ELECTRIC	SU	France	Producer Manufacturing	10.34%
INFINEON TECHNOLOGIE	IFXGN	Germany	Electronic Technology	10.26%
LVMH	MC	France	Consumer Non-Durables	10.21%
ADIDAS AG	ADSGN	Germany	Consumer Non-Durables	10.16%
FERRARI	RACE	Italy	Consumer Durables	10.09%
SANOFI	SAN	France	Health Technology	9.92%
HERMES INTL	RMS	France	Consumer Non-Durables	9.79%
NOVO NORDISK A/S	NOVOB	Denmark	Health Technology	9.56%
PORSCHE AG	P911	Germany	Consumer Durables	9.29%
				100.00%

Top 5 Countries



Top 5 Sectors



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