

Euronext® Eurozone Screened Climate Ambition 35 EW Index

Objective

The Euronext® Eurozone Screened Climate Ambition 35 EW index selects the 150 companies with the highest Free Float Market capitalisation of Euronext® Eurozone 300 Index 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, 35 companies with the highest Free Float Market capitalisation are selected. Euronext® Eurozone 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	Performance		(%)	Fundamentals	
Full		3,797	QTD		11.48%	P/E Incl. Neg LTM	21.59
			YTD		11.48%	P/E Incl. Neg FY1	17.69
			2023		21.63%	P/E excl. Neg LTM	21.59
			2022		-14.36%	P/E excl. Neg FY1	17.69
			2021		21.21%	Price/Book	4.46
						Price/Sales	3.55
						Price/Cash Flow	16.88
						Dividend Yield (%)	2.82
Components (full)		EUR Bil	Annualized		(%)		
Average		108.1	2 Year		13.87%		
Median		75.6	3 Years		8.69%		
Largest		418.0	5 Years		7.89%		
Smallest		36.0	Since Base Date 01-01-2010		4.95%		
Component Weights		(%)					
Largest		3.18					
Smallest		2.41					
Top ten		30.49					

Performance of other versions

Euronext Eurozone Screened Climate Ambition 35 EW GR		Euronext Eurozone Screened Climate Ambition 35 EW NR	
QTD	11.92%	QTD	11.79%
YTD	11.92%	YTD	11.79%
2023	26.48%	2023	25.34%
2022	-10.80%	2022	-11.65%
2021	24.34%	2021	23.61%

Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	35
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 Eurozone Screened Climate Ambition 35 EW Index family was introduced on 01 October 2021
Isin code / Base Value / Base Date	Euronext Eurozone Screened Climate Ambition 35 EW Index (FR0014005IK5), 1000 as of 01 January 2010
	Euronext Eurozone Screened Climate Ambition 35 EW GR Index (FR0014005IL3), 1000 as of 01 January 2010
	Euronext Eurozone Screened Climate Ambition 35 EW NR Index (FR0014005IN9), 1000 as of 01 January 2010

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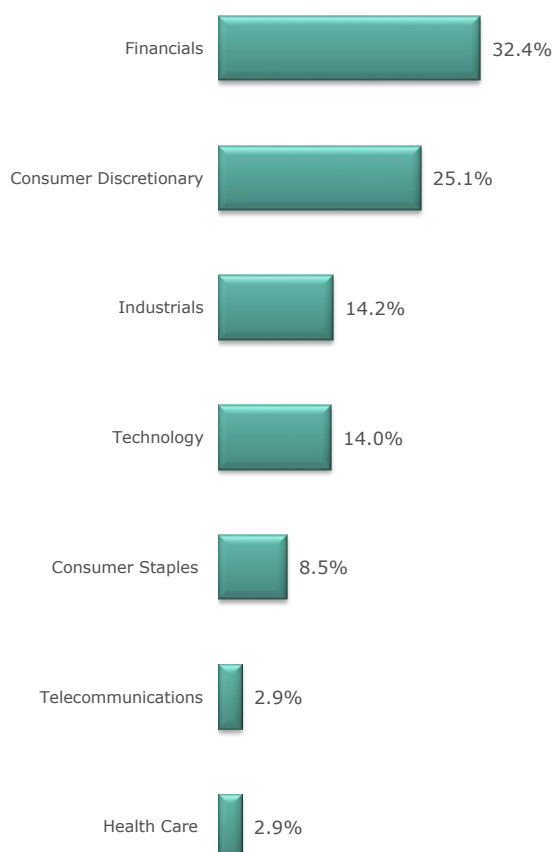
Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
INDITEX	ITX	ES	Consumer Discretionary	3.18
BANCO SANTANDER CENT	SAN	ES	Financials	3.12
UNICREDIT	CRDI	IT	Financials	3.10
BNP PARIBAS ACT.A	BNP	FR	Financials	3.09
BBVA	BBVA	ES	Financials	3.03
AIRBUS	AIR	FR	Industrials	3.03
ING GROEP N.V.	INGA	NL	Financials	3.02
INTESA SANPAOLO SPA	ISP	IT	Financials	3.00
PROSUS	PRX	NL	Technology	2.96
ALLIANZ SE	ALVG	DE	Financials	2.95

30.49

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

