

Euronext® Eurozone Screened Climate Ambition 40 EW Index

Objective

The Euronext® Eurozone Screened Climate Ambition 40 EW index selects the 150 companies with the highest Free Float Market capitalisation of Euronext® Eurozone 300 Index. Additional exclusion of companies' activity involvement and UNGC controversies. From the companies left in the universe after the exclusions, 75 companies having the lowest % Carbon Budget according to ISS-ESG are eligible, then the 40 highest-ranking in terms of Free Float Market capitalisation are selected. Euronext® Eurozone Screened Climate Ambition 40 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	3,877

Components (full)	EUR Bil
Average	96.7
Median	63.2
Largest	418.0
Smallest	26.8

Component Weights	(%)
Largest	2.77
Smallest	2.10
Top ten	26.64

Performance	(%)
QTD	13.09%
YTD	13.09%
2023	22.97%
2022	-13.15%
2021	25.11%

Annualized	(%)
2 Year	16.25%
3 Years	11.70%
5 Years	9.77%
Since Base Date 30-12-2009	6.71%

Fundamentals	
P/E Incl. Neg LTM	8.63
P/E Incl. Neg FY1	21.75
P/E excl. Neg LTM	22.48
P/E excl. Neg FY1	21.75
Price/Book	5.28
Price/Sales	4.33
Price/Cash Flow	17.65
Dividend Yield (%)	2.63

Performance of other versions

Euronext Eurozone Screened Climate Ambition 40 EW NR	
QTD	13.37%
YTD	13.37%
2023	26.23%
2022	-10.86%
2021	27.55%

Euronext Eurozone Screened Climate Ambition 40 EW GR	
QTD	13.49%
YTD	13.49%
2023	27.28%
2022	-10.14%
2021	28.28%

Euronext Eurozone Screened Climate Ambition 40 EW Decrement 50 Points	
QTD	12.17%
YTD	12.17%
2023	-2.88%
2022	-12.21%
2021	22.54%

Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	40
Review of composition	Quarterly, effective after 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 Eurozone Screened Climate Ambition 40 EW Index family was introduced on 11 August 2021
Isin code / Base Value / Base Date	Euronext Eurozone Screened Climate Ambition 40 EW Index (FR0014004XR2), 1000 as of 30 December 2009
	Euronext Eurozone Screened Climate Ambition 40 EW NR Index (FR0014004XO9), 1000 as of 30 December 2009
	Euronext Eurozone Screened Climate Ambition 40 EW GR Index (FR0014004XP6), 1000 as of 30 December 2009
	Euronext Eurozone Screened Climate Ambition 40 EW Decrement 50 Points Index (FR0014004XQ4), 970 as of 13 June 2022

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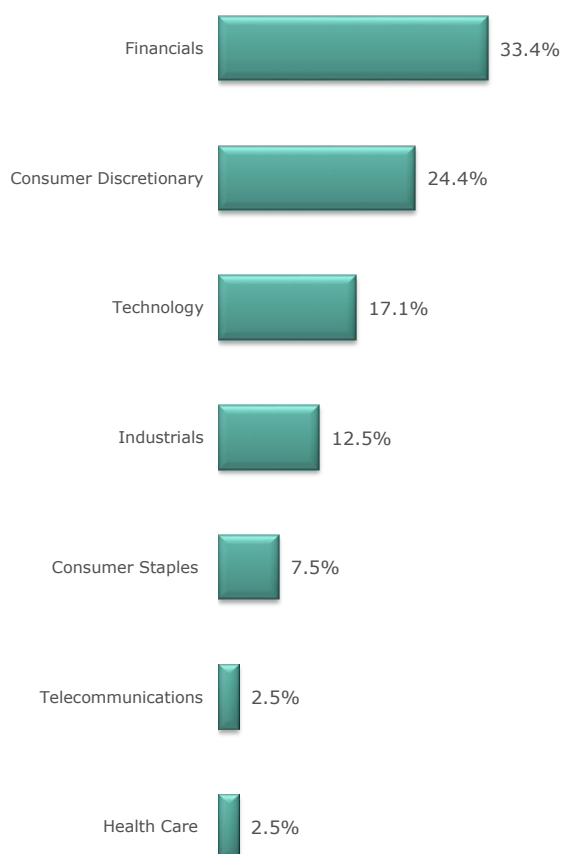
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
INDITEX	ITX	ES	Consumer Discretionary	2.77
BANCO SANTANDER CENT	SAN	ES	Financials	2.72
UNICREDIT	CRDI	IT	Financials	2.70
BNP PARIBAS ACT.A	BNP	FR	Financials	2.69
BBVA	BBVA	ES	Financials	2.64
AIRBUS	AIR	FR	Industrials	2.64
ING GROEP N.V.	INGA	NL	Financials	2.63
ADIDAS AG	ADSGN	DE	Consumer Discretionary	2.62
DEUTSCHE BANK	DBK	DE	Financials	2.61
INTESA SANPAOLO SPA	ISP	IT	Financials	2.61
				26.64

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

