

Euronext® Climate Ambition Eurozone 50 EW

Objective

The Euronext Climate Ambition Eurozone 50 EW is an equal weighted index that reflects the performance of the top 50 stocks based on their Free Float Market Capitalisation with the highest Trust Metric factor and the lowest Carbon Budget factor. The factors are provided by ISS ESG. Constituents are reviewed once a year and their weights are reset on equally weight. 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

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Dec-20
Full			Q4 2020	13,19%	P/E Incl. Neg LTM	-
Free float	not mkt cap weighted		YTD	-4,29%	P/E Incl. Neg FY1	11,56
			2019	25,92%	P/E excl. Neg LTM	82,17
			2018	-15,15%	P/E excl. Neg FY1	36,29
			2017	7,68%	Price/Book	4,54
					Price/Sales	3,19
			Annualized	(%)	Price/Cash Flow	23,34
			2 Year	9,78%	Dividend Yield (%)	1,91
			3 Years	0,75%		
			5 Years	7,77%	Risk	
			Since Base Date 27-Mar-2020	44,21%	Sharpe Ratio 1 Year	not calc.
					Volatility 30 Day	13,62
Components (full)	EUR Bil					
Average	50,45					
Median	30,88					
Largest	257,88					
Smallest	14,68					
Component Weights	(%)					
Largest	2,18					
Smallest	1,89					
Top ten	20,84					

Performance of other versions

EN Climate Ambition Eurozone 50 EW GR	(%)	EN Climate Ambition Eurozone 50 EW NR	(%)	EN Climate Ambition Eurozone 50 EW D 50P	(%)
Q4 2020	13,40%	Q4 2020	14,29%	Q4 2020	9,32%
YTD	-1,42%	YTD	23,45%	YTD	-4,54%
2019	29,90%	2019	26,62%	2019	31,02%
2018	-12,37%	2018	-14,29%	2018	-11,71%
2017	11,17%	2017	8,91%	2017	11,92%

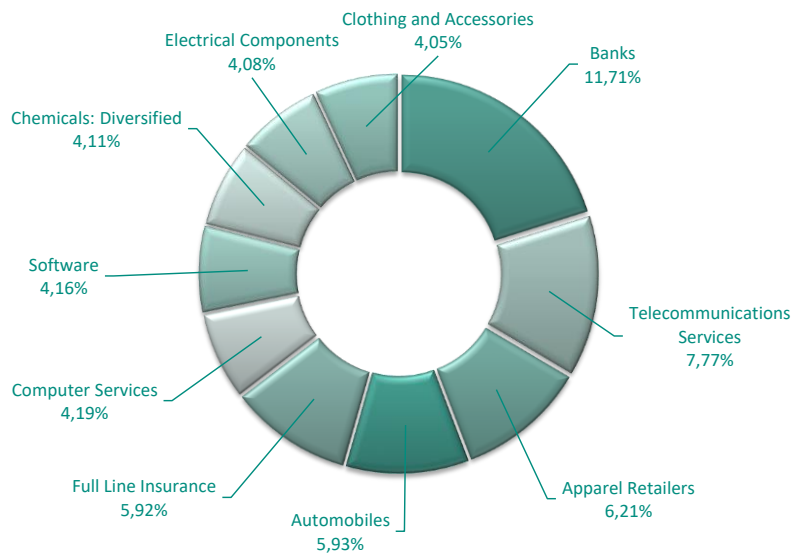
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Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	50
Review frequency	Quarterly, effective after the third Friday of March, June, September and December
Calculation and Distribution	Price; Gross, Net, 5% Decrement return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext Climate Ambition Eurozone 50 EW (FR0013483765), 1,000 as of 27 March 2020
	Euronext Climate Ambition Eurozone 50 EW NR (FR0013483781), 1,000 as of 27 March 2020
	Euronext Climate Ambition Eurozone 50 EW (FR0013483807), 1,000 as of 27 March 2020
	Euronext Climate Ambition Eurozone 50 EW Decrement 50 Points (FR0013483815), 1,000 as of 27 March 2020
Date Introduced	The Euronext Climate Ambition Eurozone 50 EW index series was introduced on 19 February 2020

Top 10 sectors breakdown



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
CAPGEMINI	CAP	FR	Computer Services	2,178
ZALANDO SE	ZALG	DE	Apparel Retailers	2,132
KERING	KER	FR	Apparel Retailers	2,128
DASSAULT SYSTEMES	DSY	FR	Software	2,082
SAP	SAPG	DE	Software	2,078
DSM KON	DSM	NL	Chemicals: Diversified	2,057
SYMRISE AG	SY1G	DE	Chemicals: Diversified	2,055
LEGRAND	LR	FR	Electrical Components	2,043
ADIDAS AG	ADSGN	DE	Footwear	2,043
FIAT CHRYSLER AUTOMB	FCHA	IT	Automobiles	2,040
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,037
UNILEVER	UNA	NL	Personal Products	2,036
AKZO NOBEL	AKZA	NL	Specialty Chemicals	2,034
HERMES INTL	RMS	FR	Clothing and Accessories	2,033
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,030
WORLDLINE	WLN	FR	Transaction Processing Services	2,028
CRH PLC ORD	CRG	IE	Building Materials: Other	2,024
SIEMENS AG	SIE	DE	Diversified Industrials	2,024
WOLTERS KLUWER	WKL	NL	Publishing	2,016
LVMH	MC	FR	Clothing and Accessories	2,015
NESTE OIL OYJ	NESTE	FI	Oil Refining and Marketing	2,013
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,013
AMADEUS IT GROUP	AMS	ES	Computer Services	2,011
L'OREAL	OR	FR	Cosmetics	2,001
KONE OYJ	KNEBV	FI	Machinery: Industrial	1,999
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	1,993
PHILIPS KON	PHIA	NL	Medical Equipment	1,989
DEUTSCHE BANK	DBK	DE	Banks	1,987
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	1,987
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1,983
BBVA	BBVA	ES	Banks	1,982
ENGIE	ENGI	FR	Multi-Utilities	1,979
AIRBUS	AIR	FR	Aerospace	1,972
ORANGE	ORA	FR	Telecommunications Services	1,967
SAFRAN	SAF	FR	Aerospace	1,962
DAIMLER	DAI	DE	Automobiles	1,959
ESSILORLUXOTTICA	EL	FR	Medical Supplies	1,954
INDITEX	ITX	ES	Apparel Retailers	1,953
UNICREDIT	CRDI	IT	Banks	1,953
FLUTTER ENTERTAIN	FLTR	IE	Casino and Gambling	1,950
BAYER AG	BAYER	DE	Pharmaceuticals	1,946
BNP PARIBAS ACT.A	BNP	FR	Banks	1,944
MUNICH RE	MUVGN	DE	Reinsurance	1,942
CELLNEX TELECOM	CLNX	ES	Telecommunications Services	1,938
KBC	KBC	BE	Banks	1,934
BMW	BMWG	DE	Automobiles	1,933
AXA	CS	FR	Full Line Insurance	1,921
NOKIA	NOKIA	FI	Telecommunications Equipment	1,921
ING GROEP N.V.	INGA	NL	Banks	1,913
TELEFONICA	TEF	ES	Telecommunications Services	1,886