

# 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	Mar-21
Full			Q1 2021	8,52%	P/E Incl. Neg LTM	80,84
Free float	not mkt cap weighted		YTD	8,52%	P/E Incl. Neg FY1	40,57
			2020	21,52%	P/E excl. Neg LTM	86,44
			2019	26,62%	P/E excl. Neg FY1	40,57
			2018	-14,29%	Price/Book	4,37
					Price/Sales	3,49
					Price/Cash Flow	8,73
					Dividend Yield (%)	2,11
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		60,12	2 Year	22,07%	Sharpe Ratio 1 Year	not calc.
Median		44,62	3 Years	13,45%	Volatility 30 Day	12,49
Largest		286,75	5 Years	11,45%		
Smallest		19,32	Since Base Date 30-Dec-2005	2,40%		
Component Weights		(%)				
Largest		2,24				
Smallest		1,76				
Top ten		21,01				

## 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	(%)
Q1 2021	8,76%	Q1 2021	8,70%	Q1 2021	7,77%
YTD	8,76%	YTD	8,70%	YTD	7,77%
2020	-1,36%	2020	-1,89%	2020	-5,44%
2019	31,02%	2019	29,90%	2019	25,92%
2018	-7,66%	2018	-12,37%	2018	-15,15%

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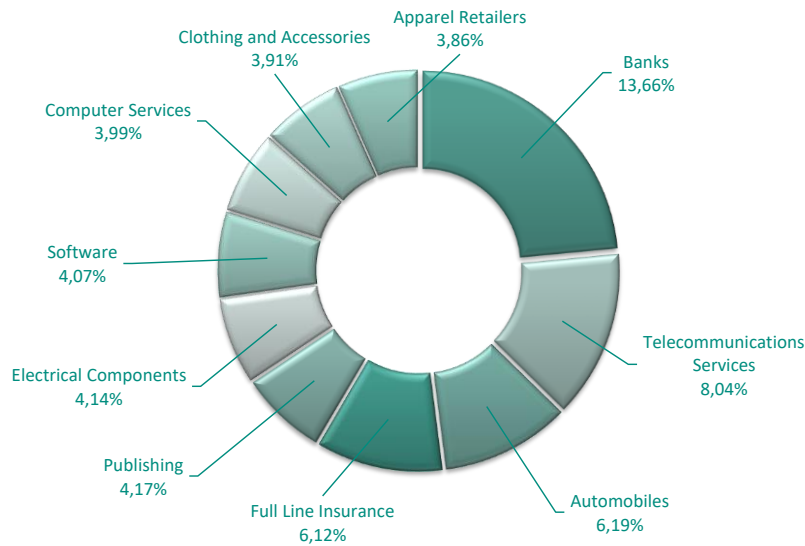
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## Index Facts

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 (%)
ASML HOLDING	ASML	NL	Production Technology Equipment	2,23
CELLNEX TELECOM	CLNX	ES	Telecommunications Services	2,13
DAIMLER	DAI	DE	Automobiles	2,12
WOLTERS KLUWER	WKL	NL	Publishing	2,10
LEGRAND	LR	FR	Electrical Components	2,09
SAMPO OYJ	SAMPO	FI	Property and Casualty Insurance	2,08
RELX	REN	NL	Publishing	2,07
PHILIPS KON	PHIA	NL	Medical Equipment	2,06
BMW	BMWG	DE	Automobiles	2,06
KONE OYJ	KNEBV	FI	Machinery: Industrial	2,06
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,06
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,06
ESSILORLUXOTTICA	EL	FR	Medical Supplies	2,06
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,05
SIEMENS AG	SIE	DE	Diversified Industrials	2,05
DASSAULT SYSTEMES	DSY	FR	Software	2,05
DSM KON	DSM	NL	Food Products	2,04
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,04
CAPGEMINI	CAP	FR	Computer Services	2,04
BAYER AG	BAYER	DE	Pharmaceuticals	2,04
CRH PLC ORD	CRG	IE	Building Materials: Other	2,03
AXA	CS	FR	Full Line Insurance	2,03
ING GROEP N.V.	INGA	NL	Banks	2,03
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	2,03
MUNICH RE	MUVGN	DE	Reinsurance	2,02
UNILEVER	UNA	NL	Personal Products	2,02
SAP	SAPG	DE	Software	2,02
STELLANTIS NV	STLA	IT	Automobiles	2,01
ORANGE	ORA	FR	Telecommunications Services	2,00
BNP PARIBAS ACT.A	BNP	FR	Banks	2,00
L'OREAL	OR	FR	Cosmetics	2,00
LVMH	MC	FR	Clothing and Accessories	1,99
VIVENDI	VIV	FR	Radio and TV Broadcasters	1,99
INTESA SANPAOLO SPA	ISP	IT	Banks	1,99
BANCO SANTANDER CENT	SAN	ES	Banks	1,97
AMADEUS IT GROUP	AMS	ES	Computer Services	1,96
WORLDLINE	WLN	FR	Transaction Processing Services	1,96
KERING	KER	FR	Apparel Retailers	1,94
DEUTSCHE BANK	DBK	DE	Banks	1,93
INDITEX	ITX	ES	Apparel Retailers	1,92
HERMES INTL	RMS	FR	Clothing and Accessories	1,92
AIRBUS	AIR	FR	Aerospace	1,90
NOKIA	NOKIA	FI	Telecommunications Equipment	1,90
UNICREDIT	CRDI	IT	Banks	1,90
FLUTTER ENTERTAIN	FLTR	IE	Casino and Gambling	1,88
SAFRAN	SAF	FR	Aerospace	1,87
ADIDAS AG	ADSGN	DE	Footwear	1,86
TELEFONICA	TEF	ES	Telecommunications Services	1,86
BBVA	BBVA	ES	Banks	1,85
NESTE OIL OYJ	NESTE	FI	Oil Refining and Marketing	1,76