

Euronext® Eurozone Screened Climate Ambition 40 EW Index

Objective

Euronext® Eurozone Screened Climate Ambition 40 EW index selects the 150 companies with the highest Free Float Market Capitalization of Euronext® Eurozone 300 Index. Additional exclusion of companies controversies 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 Capitalization 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/index-rules>.

Statistics

December 31, 2021

Market Capitalization	EUR Bil
Full	3,019
Free float	2,260

Components (full)	EUR Bil
Average	75.3
Median	49.3
Largest	367.0
Smallest	22.26

Component Weights	(%)
Largest	2.71
Smallest	2.31
Top ten	26.15

Performance	(%)
Q4 2021	5.84%
YTD	25.11%
2020	-5.70%
2019	26.25%
2018	-12.54%

Annualized	(%)
2 Year	8.62%
3 Years	14.20%
5 Years	7.81%
Since Base Date 30-12-2009	6.33%

Fundamentals	
P/E Incl. Neg LTM	25.19
P/E Incl. Neg FY1	14.88
P/E excl. Neg LTM	30.10
P/E excl. Neg FY1	26.95
Price/Book	7.68
Price/Sales	6.12
Price/Cash Flow	15.25
Dividend Yield (%)	1.70

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	-

Performance of other versions

Euronext EZ Scr Clim Amb 40 EW NR	
Q4 2021	6.30%
YTD	27.55%
2020	-4.01%
2019	29.62%
2018	-10.52%

Euronext EZ Scr Clim Amb 40 EW GR	
Q4 2021	6.42%
YTD	28.28%
2020	-3.48%
2019	30.78%
2018	-9.79%

Euronext EZ Scr Clim Amb 40 EW Decr 50	
Q4 2021	5.28%
YTD	22.54%
2020	-8.78%
2019	24.25%
2018	-14.30%

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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), 1000 as of 03 January 2018

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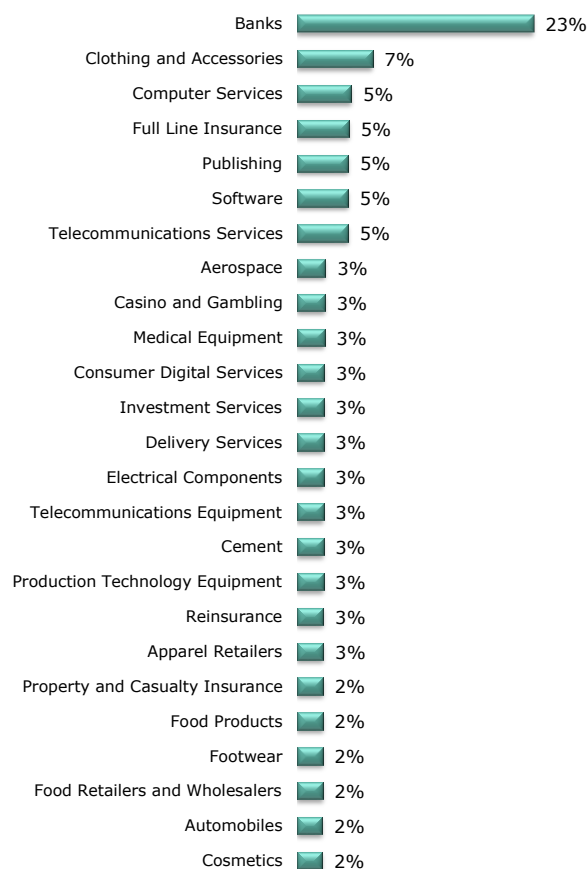
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
AIRBUS	AIR	FR	Aerospace	2.71
FLUTTER ENTERTAIN	FLTR	IE	Casino and Gambling	2.67
BANCO SANTANDER CENT	SAN	ES	Banks	2.67
AMADEUS IT GROUP	AMS	ES	Computer Services	2.64
BNP PARIBAS ACT.A	BNP	FR	Banks	2.62
PHILIPS KON	PHIA	NL	Medical Equipment	2.61
PROSUS	PRX	NL	Consumer Digital Services	2.59
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2.56
DEUTSCHE POST AG	DPW	DE	Delivery Services	2.54
CAPGEMINI	CAP	FR	Computer Services	2.54
				26.15

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

