

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

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2,808	Q1 2022	-10.62%	P/E Incl. Neg LTM	16.72
		YTD	-10.62%	P/E Incl. Neg FY1	20.39
		2021	25.11%	P/E excl. Neg LTM	21.79
		2020	-5.70%	P/E excl. Neg FY1	20.39
		2019	26.25%	Price/Book	5.24
				Price/Sales	3.88
				Price/Cash Flow	8.62
				Dividend Yield (%)	2.83
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	70.0	2 Year	20.99%	Sharpe Ratio 1 Year	-
Median	53.9	3 Years	5.65%	Volatility 30 Day	41.35
Largest	327.8	5 Years	4.13%		
Smallest	20.5	Since Base Date 30-12-2009	5.23%		
Component Weights	(%)				
Largest	2.71				
Smallest	2.31				
Top ten	26.47				

Performance of other versions

Euronext Eurozone Screened Climate Ambition 40 EW NR	Euronext Eurozone Screened Climate Ambition 40 EW GR	Euronext Eurozone Screened Climate Ambition 40 EW Decrement 50 Points
Q1 2022	Q1 2022	Q1 2022
-10.47%	-10.40%	-11.39%
YTD	YTD	YTD
-10.47%	-10.40%	-11.39%
2021	2021	2021
27.55%	28.28%	22.54%
2020	2020	2020
-4.01%	-3.48%	-8.78%
2019	2019	2019
29.62%	30.78%	24.26%

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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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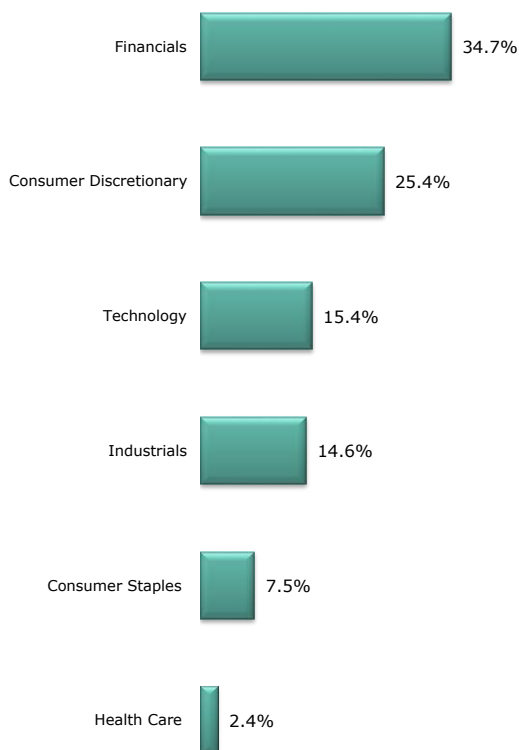
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
AMADEUS IT GROUP	AMS	ES	Technology	2.71
HERMES INTL	RMS	FR	Consumer Discretionary	2.71
CAPGEMINI	CAP	FR	Technology	2.71
RELX	REN	NL	Consumer Discretionary	2.67
ASML HOLDING	ASML	NL	Technology	2.65
DEUTSCHE BANK	DBK	DE	Financials	2.61
AXA	CS	FR	Financials	2.61
WOLTERS KLUWER	WKL	NL	Consumer Discretionary	2.60
AIRBUS	AIR	FR	Industrials	2.60
LVMH	MC	FR	Consumer Discretionary	2.59
				26.47

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

