

Euronext® Transatlantic Environment 50 Index

Objective

Euronext® Transatlantic Environment 50 index selects the 25 best stocks in terms of Environmental score included from each Euronext® Eurozone 300 index and Euronext® North America 500, companies with critical controversies, not aligned with the UNGC, involved in production and sales of controversial weapons, involved in production of tobacco, involved in fossil fuel products or coal mining activities or deriving more than 10% from production or sales of weapons are excluded from the universe. Euronext® Transatlantic Environment 50 index is a free float market capitalization 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		8,145	Q1 2022	-9.03%	P/E Incl. Neg LTM	29.66
Free float		7,449	YTD	-9.03%	P/E Incl. Neg FY1	23.49
			2021	34.01%	P/E excl. Neg LTM	29.78
			2020	1.90%	P/E excl. Neg FY1	23.49
			2019	32.72%	Price/Book	7.93
					Price/Sales	6.54
					Price/Cash Flow	18.43
					Dividend Yield (%)	1.90
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		163.7	2 Year	24.16%	Sharpe Ratio 1 Year	-
Median		120.2	3 Years	12.99%	Volatility 30 Day	25.97
Largest		2077.3	5 Years	10.60%		
Smallest		9.5	Since Base Date 30-12-2009	10.79%		
Component Weights		(%)				
Largest		10.11				
Smallest		0.24				
Top ten		51.54				

Performance of other versions

Euronext Transatlantic Environment 50 NR		Euronext Transatlantic Environment 50 GR		Euronext Transatlantic Environment 50 Decrement 5%	
Q1 2022	-8.88%	Q1 2022	-8.81%	Q1 2022	-10.00%
YTD	-8.88%	YTD	-8.81%	YTD	-10.00%
2021	35.98%	2021	36.68%	2021	29.35%
2020	3.46%	2020	4.06%	2020	-1.60%
2019	35.30%	2019	36.28%	2019	28.71%

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Index Facts

Categories	Facts
Weighting	50% USA , 50% Eurozone. Free float market cap weighting within each region
Component Number	50
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 Transatlantic Environment 50 Index family was introduced on 05 May 2021
Isin code / Base Value / Base Date	Euronext Transatlantic Environment 50 Index (NL0015000BX9), 1000 as of 30 December 2009 Euronext Transatlantic Environment 50 NR Index (NL0015000BQ3), 1000 as of 30 December 2009 Euronext Transatlantic Environment 50 GR Index (NL0015000BV3), 1000 as of 30 December 2009 Euronext Transatlantic Environment 50 Decrement 5% Index (NL0015000BW1), 1000 as of 30 December 2009

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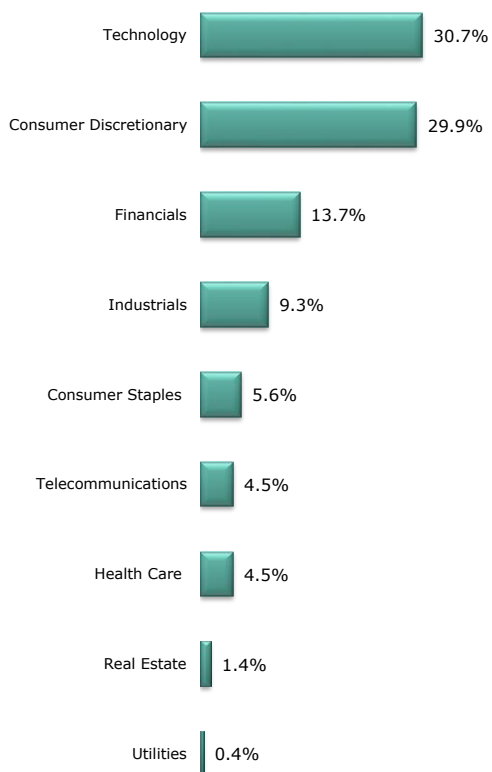
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
MICROSOFT CORP	MSFT	US	Technology	10.11
LVMH	MC	FR	Consumer Discretionary	9.34
SAP	SAPG	DE	Technology	5.79
NVIDIA CORP	NVDA	US	Technology	5.51
L'OREAL	OR	FR	Consumer Discretionary	4.54
SCHNEIDER ELECTRIC	SU	FR	Industrials	4.48
JP MORGAN CHASE & CO	JPM	US	Financials	3.24
RELX	REN	NL	Consumer Discretionary	2.90
AXA	CS	FR	Financials	2.83
BANCO SANTANDER CENT	SAN	ES	Financials	2.78
				51.54

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

