

Euronext® Climate Objective 50 Euro EW Index

Objective

The Euronext Climate Objective 50 Euro EW tracks the performance of the top 50 stocks in Eurozone, based on climate scores as determined by Carbon4 Finance. Constituents are reviewed on an annual basis and their weights are reset to equal weight at the annual rebalances. 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/indices-documents-by-family>.

Statistics

March 28, 2024

Market Capitalization	EUR Bil
Full	3,361

Components (full)	EUR Bil
Average	67.2
Median	35.2
Largest	418.0
Smallest	5.4

Component Weights	(%)
Largest	2.28
Smallest	1.77
Top ten	21.19

Performance	(%)
QTD	4.21%
YTD	4.21%
2023	14.21%
2022	-18.05%
2021	15.58%

Annualized	(%)
2 Year	3.46%
3 Years	1.56%
5 Years	5.68%
Since Base Date 19-11-2010	5.85%

Fundamentals	
P/E Incl. Neg LTM	16.62
P/E Incl. Neg FY1	15.91
P/E excl. Neg LTM	19.78
P/E excl. Neg FY1	15.91
Price/Book	2.99
Price/Sales	2.29
Price/Cash Flow	12.35
Dividend Yield (%)	2.56

Performance of other versions

Euronext Climate Objective 50 Euro EW NR	
QTD	4.44%
YTD	4.44%
2023	17.37%
2022	-16.00%
2021	18.03%

Euronext Climate Objective 50 Euro EW Decrement 4%	
QTD	3.41%
YTD	3.41%
2023	12.79%
2022	-19.29%
2021	13.41%

Euronext Climate Objective 50 Euro EW GR	
QTD	4.53%
YTD	4.53%
2023	18.44%
2022	-15.32%
2021	18.85%

Euronext Climate Objective 50 Euro EW Decrement 5%	
QTD	3.16%
YTD	3.16%
2023	11.67%
2022	-20.09%
2021	12.28%

Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	50
Review of composition	Annual after the close of the third Friday of March
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement 5% and 4% on net return.
Date Introduced	Euronext Climate Objective 50 Euro EW Index family was introduced on 05 September 2018
Isin code / Base Value / Base Date	<p>EN Climate Objective 50 Euro EW Index (NL0013025554), 1000 as of 19 November 2010</p> <p>EN Climate Objective 50 Euro EW NR Index (NL0013025562), 1000 as of 19 November 2010</p> <p>EN Climate Objective 50 Euro EW GR Index (NL0013025570), 1000 as of 19 November 2010</p> <p>EN Climate Objective 50 Euro EW D5% Index (NL0013025588), 1000 as of 19 November 2010</p> <p>Euronext Climate Objective 50 Euro EW Decrement 4% Index (FR0013493608), 1000 as of 19 November 2010</p>

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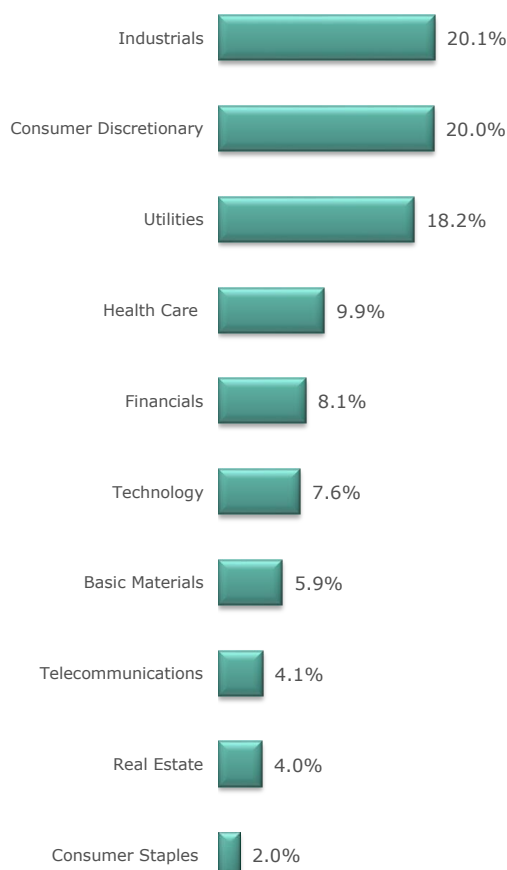
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ALSTOM	ALO	FR	Industrials	2.28
RENAULT	RNO	FR	Consumer Discretionary	2.21
E.ON SE	EONGN	DE	Utilities	2.14
ENDESA	ELE	ES	Utilities	2.11
BAYER AG	BAYER	DE	Health Care	2.10
IBERDROLA	IBE	ES	Utilities	2.08
TELEFONICA	TEF	ES	Telecommunications	2.07
UNIBAIL-RODAMCO-WE	URW	FR	Real Estate	2.07
VEOLIA ENVIRON.	VIE	FR	Utilities	2.07
ALLIANZ SE	ALVG	DE	Financials	2.06
				21.19

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

