

Euronext® Climate Orientation Priority 50 EW Index

Objective

The Euronext® Climate Orientation Priority 50 EW is an equal weighted index that reflects the performance of the 50 lowest volatile stocks among the best ranked climate scores within each sector. The weights of the constituents are reset to equal weight at the yearly 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	2,955

Components (full)	EUR Bil
Average	58.9
Median	38.4
Largest	262.8
Smallest	7.2

Component Weights	(%)
Largest	2.24
Smallest	1.67
Top ten	21.15

Performance	(%)
QTD	7.14%
YTD	7.14%
2023	11.57%
2022	-16.71%
2021	21.58%

Annualized	(%)
2 Year	3.86%
3 Years	3.79%
5 Years	4.70%
Since Base Date 19-11-2010	6.37%

Fundamentals	
P/E Incl. Neg LTM	19.89
P/E Incl. Neg FY1	15.72
P/E excl. Neg LTM	20.31
P/E excl. Neg FY1	15.72
Price/Book	3.51
Price/Sales	3.25
Price/Cash Flow	12.07
Dividend Yield (%)	3.63

Performance of other versions

Euronext Climate Orientation Priority 50 EW NR	
QTD	7.64%
YTD	7.64%
2023	15.14%
2022	-14.39%
2021	24.62%

Euronext Climate Orientation Priority 50 EW GR	
QTD	7.80%
YTD	7.80%
2023	16.24%
2022	-13.65%
2021	25.57%

Euronext Climate Orientation Priority 50 EW Excess Return	
QTD	6.32%
YTD	6.32%
2023	9.55%
2022	-18.56%
2021	18.55%

Euronext Climate Orientation Priority 50 EW 4.5% Decrement	
QTD	6.45%
YTD	6.45%
2023	10.09%
2022	-18.15%
2021	19.14%

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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 indices; Net return index, Gross return index and Excess return versions are also available.
Date Introduced	Euronext Climate Orientation Priority 50 EW Index family was introduced on 04 July 2016
Isin code / Base Value / Base Date	EN Climate Orientation Priority 50 EW Index (NL0011923057), 1000 as of 19 November 2010
	EN Climate Orientation Priority 50 EW NR Index (NL0011923065), 1000 as of 19 November 2010
	EN Climate Orientation Priority 50 EW GR Index (NL0011923073), 1000 as of 19 November 2010
	EN Climate Orientation Priority 50 EW ER Index (NL0011923081), 1000 as of 19 November 2010
	EN Climate Orientation Prior 50 EW 4 5%D Index (NL0013474224), 1000 as of 19 November 2010

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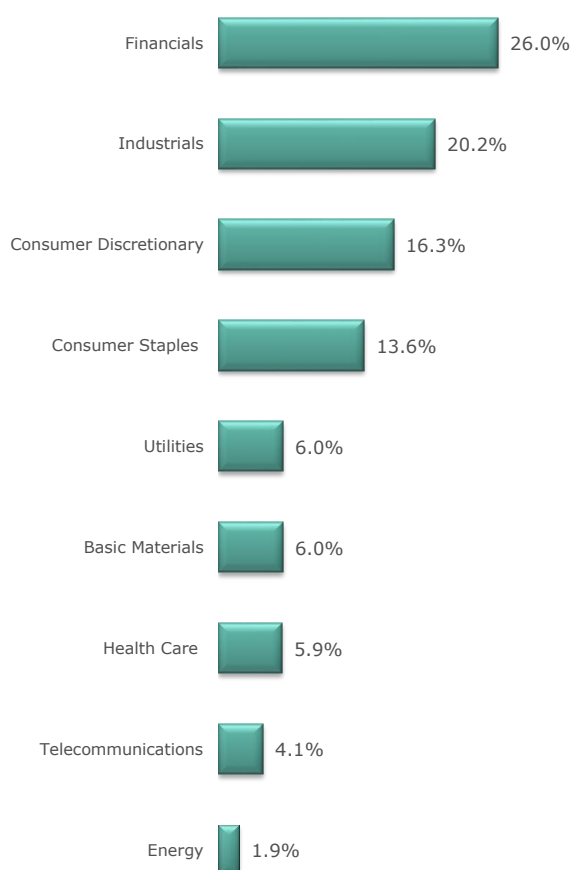
EURONEXT
Indices

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
INDITEX	ITX	ES	Consumer Discretionary	2.24
THALES	HO	FR	Industrials	2.19
3I GROUP PLC	III	GB	Financials	2.15
CREDIT AGRICOLE	ACA	FR	Financials	2.11
TELEFONICA	TEF	ES	Telecommunications	2.09
PUBLICIS GROUPE SA	PUB	FR	Consumer Discretionary	2.08
ACCOR	AC	FR	Consumer Discretionary	2.08
AVIVA	AV	GB	Financials	2.07
HOLCIM LTD	HOLN	CH	Industrials	2.07
ASSICURAZ. GENERALI	GASI	IT	Financials	2.07
				21.15

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

