

## Objective

The Euronext® Climate Objective 50 EW is an equal weighted index that reflects the performance of the top 50 stocks, based on climate score and liquidity, out of the Euronext® Climate Europe Index. 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

**December 31, 2023**

Market Capitalization	EUR Bil
Full	2,565

Components (full)	EUR Bil
Average	51.3
Median	24.7
Largest	368.3
Smallest	4.0

Component Weights	(%)
Largest	2.97
Smallest	0.95
Top ten	25.46

Performance	(%)
QTD	8.79%
YTD	15.10%
2022	-15.45%
2021	13.80%
2020	-0.71%

Annualized	(%)
2 Year	-1.35%
3 Years	3.46%
5 Years	6.72%
Since Base Date 19-11-2010	5.56%

Fundamentals	
P/E Incl. Neg LTM	11.10
P/E Incl. Neg FY1	17.22
P/E excl. Neg LTM	13.58
P/E excl. Neg FY1	17.25
Price/Book	2.91
Price/Sales	3.28
Price/Cash Flow	15.55
Dividend Yield (%)	2.43

Risk	
Sharpe Ratio 1 Year	0.0%
Volatility 30 Day	0.10

## Performance of other versions

Euronext Climate Objective 50 EW NR	
QTD	9.01%
YTD	17.70%
2022	-13.31%
2021	16.03%
2020	1.31%

Euronext Climate Objective 50 EW GR	
QTD	9.07%
YTD	18.61%
2022	-12.62%
2021	16.70%
2020	1.96%

Euronext Climate Objective 50 EW Decrement 5%	
QTD	7.66%
YTD	11.98%
2022	-17.53%
2021	10.38%
2020	-3.65%

## 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 return index versions are also available.
Date Introduced	Euronext Climate Objective 50 EW Index family was introduced on 29 May 2017
Isin code / Base Value / Base Date	Euronext Climate Objective 50 EW Index (NL0012328819), 1000 as of 19 November 2010
	Euronext Climate Objective 50 EW NR Index (NL0012328827), 1000 as of 19 November 2010
	Euronext Climate Objective 50 EW GR Index (NL0012328835), 1000 as of 19 November 2010
	EN Climate Objective 50 EW Decrement 5% Index (NL0012328843), 1000 as of 19 November 2010

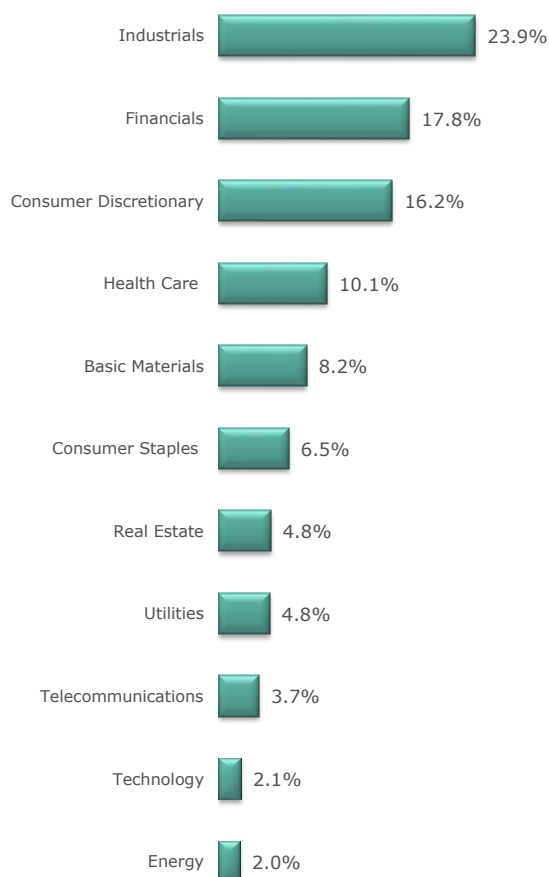
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
3I GROUP PLC	III	GB	Financials	2.97
UBS GROUP	UBSG	CH	Financials	2.95
INDITEX	ITX	ES	Consumer Discretionary	2.57
VONOVIA SE	VNAN	DE	Real Estate	2.56
PHILIPS KON	PHIA	NL	Health Care	2.53
INTERCONTINENTAL HTL	IHG	GB	Consumer Discretionary	2.48
ABB LTD	ABBN	CH	Industrials	2.41
KINGSPAN GROUP PLC	KRX	IE	Industrials	2.35
SAINT GOBAIN	SGO	FR	Industrials	2.35
GIVAUDAN SA	GIVN	CH	Basic Materials	2.30
				<b>25.46</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

