

## 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

June 28, 2024

| Market Capitalization | EUR Bil |
|-----------------------|---------|
| Full                  | 3,482   |

| Components (full) | EUR Bil |
|-------------------|---------|
| Average           | 68.2    |
| Median            | 27.5    |
| Largest           | 385.3   |
| Smallest          | 1.1     |

| Component Weights | (%)   |
|-------------------|-------|
| Largest           | 3.33  |
| Smallest          | 0.10  |
| Top ten           | 24.28 |

| Performance | (%)     |
|-------------|---------|
| QTD         | 1.10%   |
| YTD         | 5.55%   |
| 2023        | 15.11%  |
| 2022        | -15.45% |
| 2021        | 13.80%  |

| Annualized                 | (%)    |
|----------------------------|--------|
| 2 Year                     | 11.74% |
| 3 Years                    | 1.91%  |
| 5 Years                    | 5.54%  |
| Since Base Date 19-11-2010 | 5.77%  |

| Fundamentals       |       |
|--------------------|-------|
| P/E Incl. Neg LTM  | 14.39 |
| P/E Incl. Neg FY1  | 18.17 |
| P/E excl. Neg LTM  | 17.16 |
| P/E excl. Neg FY1  | 18.17 |
| Price/Book         | 3.70  |
| Price/Sales        | 3.32  |
| Price/Cash Flow    | 14.72 |
| Dividend Yield (%) | 2.39  |

### Risk

|                     |      |
|---------------------|------|
| Sharpe Ratio 1 Year | -    |
| Volatility 30 Day   | 0.11 |

### Performance of other versions

| Euronext Climate Objective 50 EW NR |         |
|-------------------------------------|---------|
| QTD                                 | 2.61%   |
| YTD                                 | 7.43%   |
| 2023                                | 17.70%  |
| 2022                                | -13.31% |
| 2021                                | 16.03%  |

| Euronext Climate Objective 50 EW GR |         |
|-------------------------------------|---------|
| QTD                                 | 3.09%   |
| YTD                                 | 8.04%   |
| 2023                                | 18.61%  |
| 2022                                | -12.62% |
| 2021                                | 16.70%  |

### Euronext Climate Objective 50 EW Decrement 5%

|      |         |
|------|---------|
| QTD  | 1.33%   |
| YTD  | 4.78%   |
| 2023 | 11.98%  |
| 2022 | -17.53% |
| 2021 | 10.38%  |

## Index Facts

| Categories                         | Facts  |
|------------------------------------|--|
| Weighting                          | Equally Weighted.  |
| Component Number                   | 51   |
| 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 | <p>Euronext Climate Objective 50 EW Index (NL0012328819), 1000 as of 19 November 2010</p> <p>Euronext Climate Objective 50 EW NR Index (NL0012328827), 1000 as of 19 November 2010</p> <p>Euronext Climate Objective 50 EW GR Index (NL0012328835), 1000 as of 19 November 2010</p> <p>EN Climate Objective 50 EW Decrement 5% Index (NL0012328843), 1000 as of 19 November 2010</p> |

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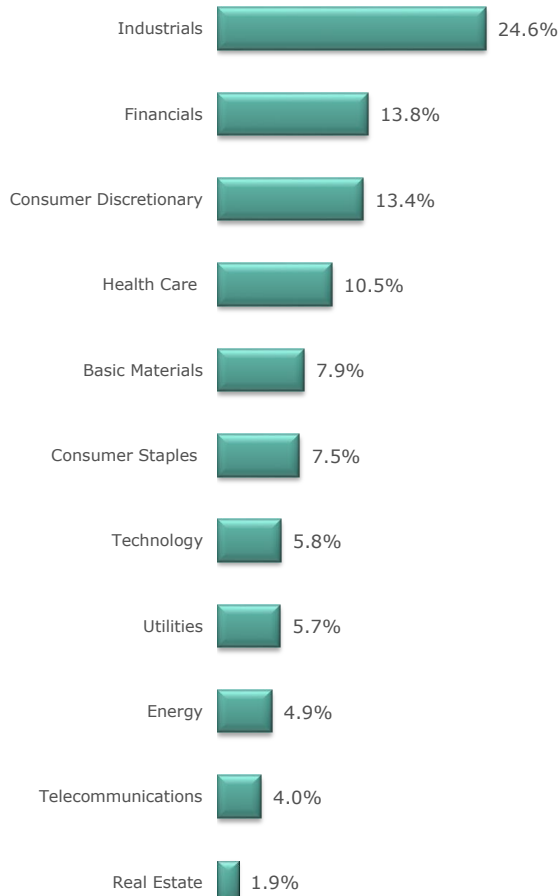
## Top 10 Components



| Company             | MNEMO | Cnty | Sector (ICB)           | Weight (%)   |
|---------------------|-------|------|------------------------|--------------|
| SIEMENS ENERGY AG   | ENR1N | DE   | Energy                 | 3.33         |
| ALSTOM              | ALO   | FR   | Industrials            | 2.66         |
| AP MOELLER - MAERSK | MAERA | DK   | Industrials            | 2.42         |
| PHILIPS KON         | PHIA  | NL   | Health Care            | 2.34         |
| 3I GROUP PLC        | III   | GB   | Financials             | 2.33         |
| ABB LTD             | ABBN  | CH   | Industrials            | 2.33         |
| ASTRAZENECA         | AZN   | GB   | Health Care            | 2.32         |
| RENAULT             | RNO   | FR   | Consumer Discretionary | 2.24         |
| INDITEX             | ITX   | ES   | Consumer Discretionary | 2.19         |
| ASML HOLDING        | ASML  | NL   | Technology             | 2.10         |
|                     |       |      |                        | <b>24.28</b> |

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

