

Euronext® Climate Objective 50 Euro EW Decrement 5%

Objective

The Euronext® Climate Objective 50 Euro EW Decrement 5% tracks the performance of the top 50 stocks in Eurozone, based on climate scores as determined by Carbone 4. Constituents are reviewed on an annual basis and their weights are reset to equal weight at the annual rebalances. Over the course of a year, 5% of the performance of the index is gradually subtracted. 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

September-2020

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap weighted	Q3 2020	0,14%	P/E Incl. Neg LTM	13,92
Free float		YTD	-16,55%	P/E Incl. Neg FY1	7,09
		2019	21,93%	P/E excl. Neg LTM	20,82
		2018	-14,64%	P/E excl. Neg FY1	22,57
		2017	6,68%	Price/Book	3,05
Components (full)	EUR Bil			Price/Sales	1,73
Average	34,59	Annualized	(%)	Price/Cash Flow	10,14
Median	16,67	2 Year	-6,38%	Dividend Yield (%)	2,38
Largest	201,60	3 Years	-4,94%		
Smallest	3,59	5 Years	0,50%	Risk	
		Since Base Date 19-Nov-2010	1,86%	Sharpe Ratio 1 Year	not calc.
Component Weights	(%)			Volatility 30 Day	21,88
Largest	3,04				
Smallest	0,28				
Top ten	26,93				

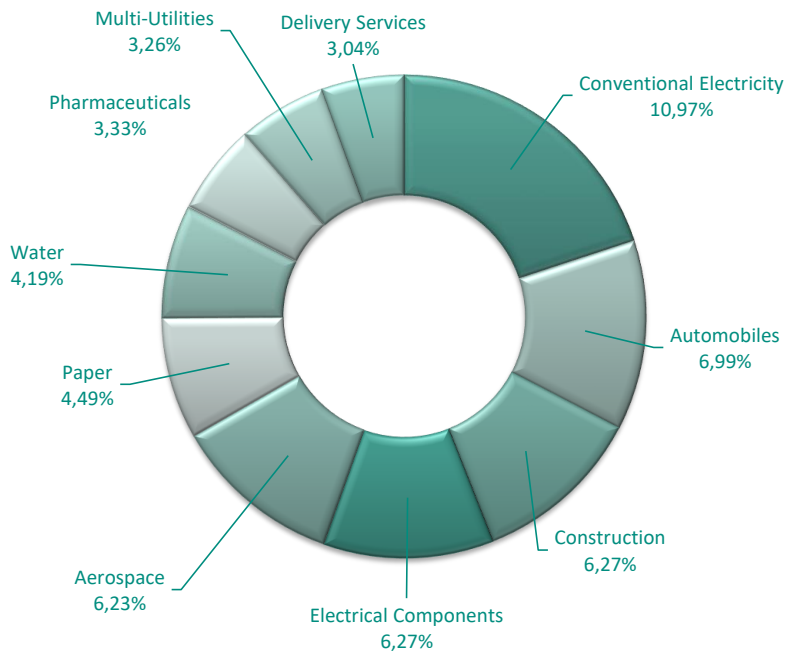
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Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	50
Review of composition and weights	Annual after the close of the third Friday of March
Calculation / Distribution	Decrement Return Index / Published daily after close
Isin code / Base Value / Base Date	Euronext® Climate Objective 50 Euro EW Decrement 5% (NL0013025588) 1,000 as of 19 October 2010
Date Introduced	The Euronext® Climate Objective 50 Euro EW family Index series was introduced on 5 September 2018

Top 10 sectors



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
DEUTSCHE POST AG	DPW	DE	Delivery Services	3,04
SAINT GOBAIN	SGO	FR	Building Materials: Other	2,99
STMICROELECTRONICS	STM	FR	Semiconductors	2,81
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	2,72
SIEMENS AG	SIE	DE	Diversified Industrials	2,65
STORA ENSO OYJ	STERV	FI	Paper	2,65
SUEZ	SEV	FR	Water	2,60
ASML HOLDING	ASML	NL	Production Technology Equipmen	2,53
ACS ACTIVIDADES CONS	ACS	ES	Construction	2,49
FAURECIA	EO	FR	Auto Parts	2,45
CONTINENTAL AG	CONG	DE	Tires	2,44
PEUGEOT	UG	FR	Automobiles	2,42
SAFRAN	SAF	FR	Aerospace	2,37
BMW	BMWG	DE	Automobiles	2,37
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,33
DEUTSCHE WOHNEN SE	DWNG	DE	Real Estate Holding and Developrn	2,26
SAP	SAPG	DE	Software	2,23
RENAULT	RNO	FR	Automobiles	2,20
FORTUM OYJ	FORTU	FI	Conventional Electricity	2,07
LVMH	MC	FR	Clothing and Accessories	2,07
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,05
RYANAIR HOLD. PLC	RY4C	IE	Airlines	2,03
EDF	EDF	FR	Conventional Electricity	1,98
ALSTOM	ALO	FR	Electrical Components	1,98
LEGRAND	LR	FR	Electrical Components	1,97
MTU AERO ENGINES AG	MTXGN	DE	Aerospace	1,96
PHILIPS KON	PHIA	NL	Medical Equipment	1,92
BOUYGUES	EN	FR	Construction	1,91
CNH INDUSTRIAL NV	CNHI	IT	Commercial Vehicles and Parts	1,91
EDP	EDP	PT	Alternative Electricity	1,90
AIRBUS	AIR	FR	Aerospace	1,89
ENEL	ENEI	IT	Conventional Electricity	1,88
VINCI	DG	FR	Construction	1,87
UPM-KYMMENE OYJ	UPM	FI	Paper	1,85
IBERDROLA	IBE	ES	Conventional Electricity	1,80
THALES	HO	FR	Defense	1,74
SANOFI	SAN	FR	Pharmaceuticals	1,68
ENGIE	ENGI	FR	Multi-Utilities	1,66
BAYER AG	BAYER	DE	Pharmaceuticals	1,66
TERNA RETE ELETTRICA	TRN	IT	Conventional Electricity	1,65
E.ON SE	EONGN	DE	Multi-Utilities	1,60
VEOLIA ENVIRON.	VIE	FR	Water	1,59
RED ELECTRICA CORP	REE	ES	Conventional Electricity	1,58
NATURGY ENERGY GROUP	NTGY	ES	Gas Distribution	1,58

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KBC	KBC	BE	Banks	1,57
UMICORE	UMI	BE	General Mining	1,52
SOCIETE GENERALE	GLE	FR	Banks	1,19
KLEPIERRE	LI	FR	Retail REITs	1,19
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	0,94
SIEMENS ENERGY AG	SIE	DE	Renewable Energy Equipment	0,28
