

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

Dec-20

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap weighted	Q4 2020	19,39%	P/E Incl. Neg LTM	9,07
Free float		YTD	-0,38%	P/E Incl. Neg FY1	30,19
		2019	21,93%	P/E excl. Neg LTM	21,44
		2018	-14,64%	P/E excl. Neg FY1	34,10
		2017	6,68%	Price/Book	3,54
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	1,97
Average	39,52	2 Year	10,22%	Price/Cash Flow	11,30
Median	20,23	3 Years	1,21%	Dividend Yield (%)	1,99
Largest	257,88	5 Years	2,46%	Risk	
Smallest	5,52	Since Base Date 19-Nov-2010	3,61%	Sharpe Ratio 1 Year	not calc.
Component Weights	(%)			Volatility 30 Day	15,01
Largest	3,23				
Smallest	0,31				
Top ten	27,85				

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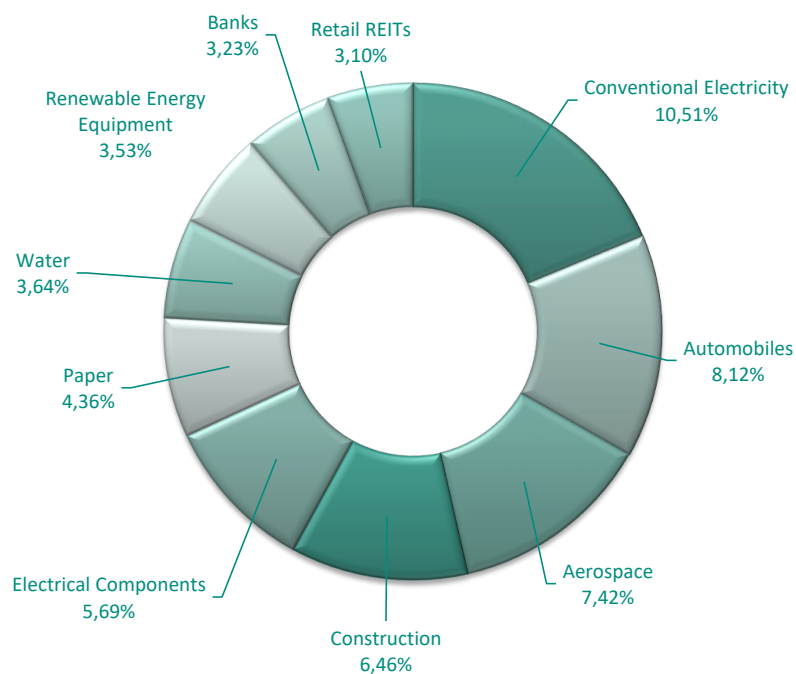
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Index Facts

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 (%)
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	3,23
RENAULT	RNO	FR	Automobiles	2,93
PEUGEOT	UG	FR	Automobiles	2,90
ACS ACTIVIDADES CONS	ACS	ES	Construction	2,89
SAFRAN	SAF	FR	Aerospace	2,70
STMICROELECTRONICS	STM	FR	Semiconductors	2,69
CONTINENTAL AG	CONG	DE	Tires	2,65
ASML HOLDING	ASML	NL	Production Technology Equipmen	2,65
DEUTSCHE POST AG	DPW	DE	Delivery Services	2,63
SAINT GOBAIN	SGO	FR	Building Materials: Other	2,58
STORA ENSO OYJ	STERV	FI	Paper	2,57
CNH INDUSTRIAL NV	CNHI	IT	Commercial Vehicles and Parts	2,46
MTU AERO ENGINES AG	MTXGN	DE	Aerospace	2,45
RYANAIR HOLD. PLC	RY4C	IE	Airlines	2,39
SIEMENS AG	SIE	DE	Diversified Industrials	2,39
EDF	EDF	FR	Conventional Electricity	2,35
FAURECIA	EO	FR	Auto Parts	2,31
BMW	BMWG	DE	Automobiles	2,29
AIRBUS	AIR	FR	Aerospace	2,27
SUEZ	SEV	FR	Water	2,21
LVMH	MC	FR	Clothing and Accessories	2,20
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,15
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,09
FORTUM OYJ	FORTU	FI	Conventional Electricity	1,96
EDP	EDP	PT	Alternative Electricity	1,93
DEUTSCHE WOHNEN SE	DWNG	DE	Real Estate Holding and Developn	1,92
BOUYGUES	EN	FR	Construction	1,80
ALSTOM	ALO	FR	Electrical Components	1,80
UPM-KYMMENE OYJ	UPM	FI	Paper	1,79
VINCI	DG	FR	Construction	1,77
LEGRAND	LR	FR	Electrical Components	1,75
KBC	KBC	BE	Banks	1,74
ENEL	ENEI	IT	Conventional Electricity	1,74
PHILIPS KON	PHIA	NL	Medical Equipment	1,73
THALES	HO	FR	Defense	1,68
IBERDROLA	IBE	ES	Conventional Electricity	1,66
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,59
KLEPIERRE	LI	FR	Retail REITs	1,51
ENGIE	ENGI	FR	Multi-Utilities	1,51
SAP	SAPG	DE	Software	1,49
SOCIETE GENERALE	GLE	FR	Banks	1,49
NATURGY ENERGY GROUP	NTGY	ES	Gas Distribution	1,45
VEOLIA ENVIRON.	VIE	FR	Water	1,43
TERNA RETE ELETTRICA	TRN	IT	Conventional Electricity	1,43

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UMICORE	UMI	BE	General Mining	1,39
RED ELECTRICA CORP	REE	ES	Conventional Electricity	1,37
SANOFI	SAN	FR	Pharmaceuticals	1,28
E.ON SE	EONGN	DE	Multi-Utilities	1,28
BAYER AG	BAYER	DE	Pharmaceuticals	1,24
SIEMENS ENERGY AG	SIE	DE	Renewable Energy Equipment	0,31