

Euronext® Climate Objective 50 Euro EW

Objective

The Euronext® Climate Objective 50 Euro EW 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. 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

Mar-21

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap	Q1 2021		7,63%	P/E Incl. Neg LTM	21,03
Free float		weighted	YTD		7,63%	P/E Incl. Neg FY1	22,89
			2020		2,71%	P/E excl. Neg LTM	34,68
			2019		25,11%	P/E excl. Neg FY1	22,89
			2018		-12,10%	Price/Book	3,92
						Price/Sales	2,60
						Price/Cash Flow	7,86
						Dividend Yield (%)	2,70
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		50,58	2 Year		12,17%	Sharpe Ratio 1 Year	not calc.
Median		26,32	3 Years		6,95%	Volatility 30 Day	14,80
Largest		286,75	5 Years		7,80%		
Smallest		5,86	Since Base Date 19-Nov-2010		7,13%		
Component Weights		(%)					
Largest		2,31					
Smallest		1,83					
Top ten		21,14					

Performance of other versions

EN Climate Objective 50 Euro EW NR		(%)	EN Climate Objective 50 Euro EW GR		(%)
Q1 2021		7,93%	Q1 2021		8,03%
YTD		7,93%	YTD		8,03%
2020		4,75%	2020		5,45%
2019		28,18%	2019		29,24%
2018		-10,24%	2018		-9,58%

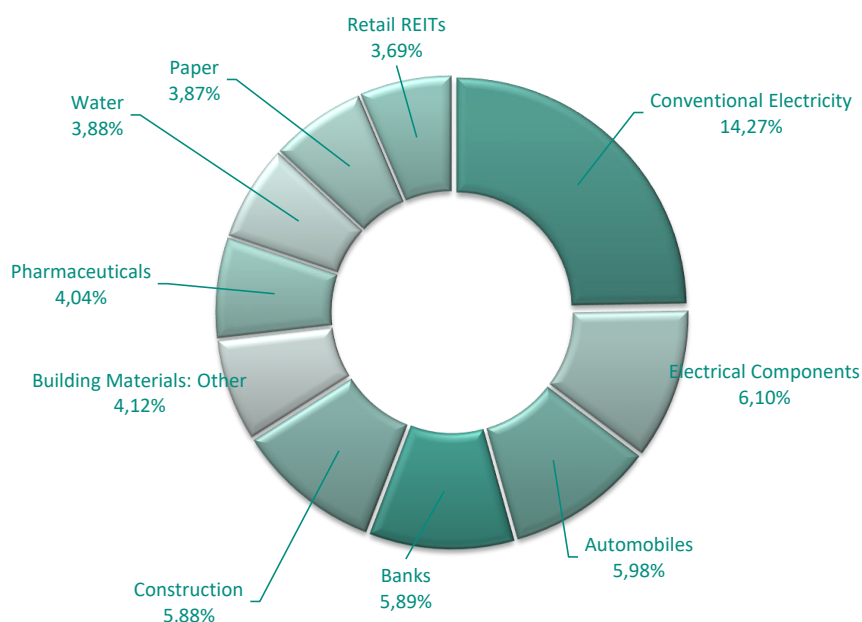
EN Climate Objective 50 Euro EW D5%		(%)	EN Climate Objective 50 Euro EW D4%		(%)
Q1 2021		6,61%	Q1 2021		6,87%
YTD		6,61%	YTD		6,87%
2020		-0,38%	2020		0,63%
2019		21,93%	2019		23,16%
2018		-14,64%	2018		-13,78%

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Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	50
Review Frequency	Annual after the close of the third Friday of March
Calculation and Distribution	Decrement Return Index; Price, Gross and Net Return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	<p>Euronext® Climate Objective 50 Euro EW (NL0013025554) 1,000 as of 19 November 2010</p> <p>Euronext® Climate Objective 50 Euro EW NR (NL0013025562) 1,000 as of 19 November 2010</p> <p>Euronext® Climate Objective 50 Euro EW GR (NL0013025570) 1,000 as of 19 November 2010</p> <p>Euronext® Climate Objective 50 Euro EW Decrement 5% (NL0013025588) 1,000 as of 19 November 2010</p> <p>Euronext® Climate Objective 50 Euro EW Decrement 4% (FR0013493608) 1,000 as of 19 November 2010</p>
Date Introduced	<p>The Euronext® Climate Objective 50 Euro EW family Index series was introduced on 5 September 2018</p> <p>The Euronext® Climate Objective 50 Euro EW Decrement 4% Index series was introduced on 11 March 2020</p>

Top 10 sectors



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	2,31
ASML HOLDING	ASML	NL	Production Technology Equipmer	2,21
DAIMLER	DAI	DE	Automobiles	2,10
UMICORE	UMI	BE	General Mining	2,10
STMICROELECTRONICS	STM	FR	Semiconductors	2,10
RED ELECTRICA CORP	REE	ES	Conventional Electricity	2,09
KINGSPAN GROUP PLC	KRX	IE	Building Materials: Other	2,07
LEGRAND	LR	FR	Electrical Components	2,07
SAINT GOBAIN	SGO	FR	Building Materials: Other	2,05
ENDESA	ELE	ES	Conventional Electricity	2,05
ENEL	ENEI	IT	Conventional Electricity	2,05
TERNA RETE ELETTRICA	TRN	IT	Conventional Electricity	2,04
PHILIPS KON	PHIA	NL	Medical Equipment	2,04
BMW	BMWG	DE	Automobiles	2,04
ACS ACTIVIDADES CONS	ACS	ES	Construction	2,04
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,04
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,03
SANOFI	SAN	FR	Pharmaceuticals	2,03
SIEMENS AG	SIE	DE	Diversified Industrials	2,03
DEUTSCHE POST AG	DPW	DE	Delivery Services	2,03
IBERDROLA	IBE	ES	Conventional Electricity	2,03
BAYER AG	BAYER	DE	Pharmaceuticals	2,01
CNH INDUSTRIAL NV	CNHI	IT	Commercial Vehicles and Parts	2,01
EDF	EDF	FR	Conventional Electricity	2,01
EDP	EDP	PT	Alternative Electricity	2,01
SOCIETE GENERALE	GLE	FR	Banks	2,00
ALSTOM	ALO	FR	Electrical Components	2,00
UNILEVER	UNA	NL	Personal Products	2,00
FORTUM OYJ	FORTU	FI	Conventional Electricity	2,00
SAP	SAPG	DE	Software	2,00
DEUTSCHE WOHNEN SE	DWNG	DE	Real Estate Holding and Developpr	1,99
ORANGE	ORA	FR	Telecommunications Services	1,98
SUEZ	SEV	FR	Water	1,98
BNP PARIBAS ACT.A	BNP	FR	Banks	1,98
ENGIE	ENGI	FR	Multi-Utilities	1,98
L'OREAL	OR	FR	Cosmetics	1,98
LVMH	MC	FR	Clothing and Accessories	1,97
BOUYGUES	EN	FR	Construction	1,97
STORA ENSO OYJ	STERV	FI	Paper	1,96
ADYEN	ADYEN	NL	Transaction Processing Services	1,93
KBC	KBC	BE	Banks	1,91
MTU AERO ENGINES AG	MTXGN	DE	Aerospace	1,91
VEOLIA ENVIRON.	VIE	FR	Water	1,91
UPM-KYMMENE OYJ	UPM	FI	Paper	1,90
VINCI	DG	FR	Construction	1,88

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UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,86
ADIDAS AG	ADSGN	DE	Footwear	1,84
CONTINENTAL AG	CONG	DE	Tires	1,84
RENAULT	RNO	FR	Automobiles	1,84
KLEPIERRE	LI	FR	Retail REITs	1,83

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