

# 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

Jun-21

Market Capitalization	EUR Bil
Full	not mkt cap weighted
Free float	

Components (full)	EUR Bil
Average	53.4
Median	26.2
Largest	333.8
Smallest	6.31

Component Weights	(%)
Largest	12.50
Smallest	0.24
Top ten	22.97

Performance	(%)
Q2 2021	2.99%
YTD	10.85%
2020	2.71%
2019	25.11%
2018	-12.10%

Annualized	(%)
2 Year	11.68%
3 Years	6.94%
5 Years	9.11%
Since Base Date 19-Nov-2010	7.25%

Fundamentals	
P/E Incl. Neg LTM	32.25
P/E Incl. Neg FY1	28.19
P/E excl. Neg LTM	42.62
P/E excl. Neg FY1	28.19
Price/Book	6.54
Price/Sales	4.66
Price/Cash Flow	18.43
Dividend Yield (%)	2.04

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	9.71

## Performance of other versions

EN Climate Objective 50 Euro EW NR	(%)
Q2 2021	4.43%
YTD	12.70%
2020	4.75%
2019	28.18%
2018	-10.24%

EN Climate Objective 50 Euro EW GR	(%)
Q2 2021	4.90%
YTD	13.32%
2020	5.45%
2019	29.24%
2018	-9.58%

EN Climate Objective 50 Euro EW D5%	(%)
Q2 2021	3.13%
YTD	9.95%
2020	-0.38%
2019	21.93%
2018	-14.64%

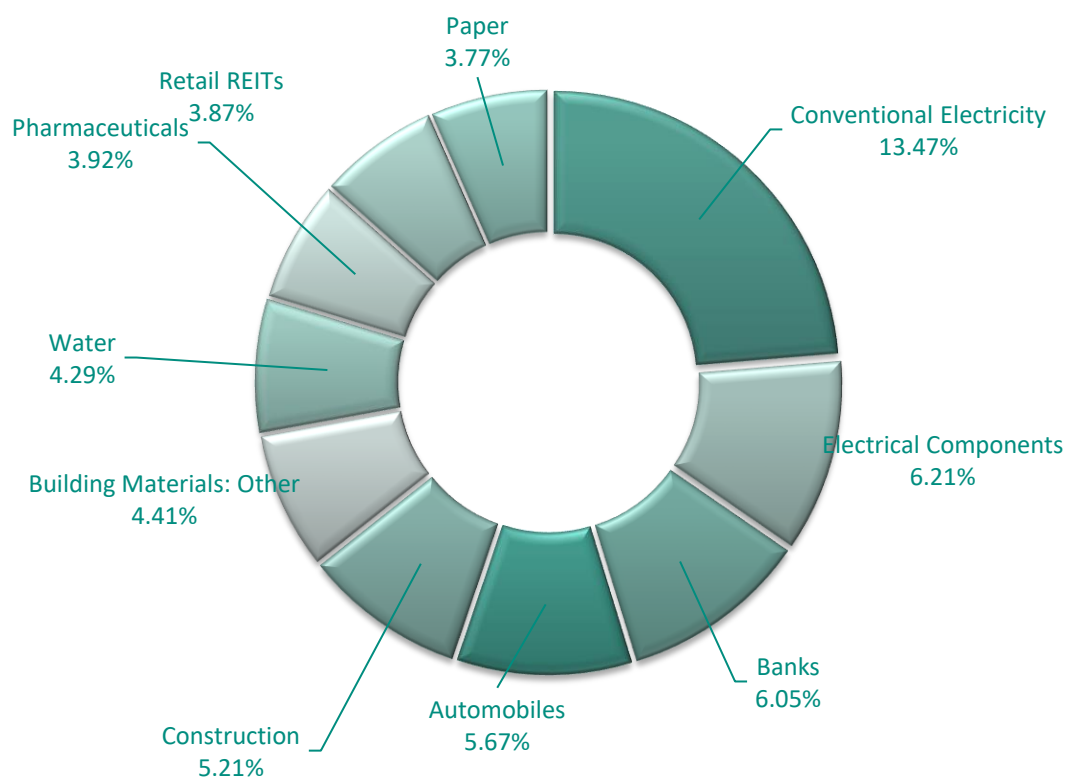
EN Climate Objective 50 Euro EW D4%	(%)
Q2 2021	3.39%
YTD	10.49%
2020	0.63%
2019	23.16%
2018	-13.78%

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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	Euronext® Climate Objective 50 Euro EW (NL0013025554) 1,000 as of 19 November 2010 Euronext® Climate Objective 50 Euro EW NR (NL0013025562) 1,000 as of 19 November 2010 Euronext® Climate Objective 50 Euro EW GR (NL0013025570) 1,000 as of 19 November 2010 Euronext® Climate Objective 50 Euro EW Decrement 5% (NL0013025588) 1,000 as of 19 November 2010 Euronext® Climate Objective 50 Euro EW Decrement 4% (FR0013493608) 1,000 as of 19 November 2010
Date Introduced	The Euronext® Climate Objective 50 Euro EW family Index series was introduced on 5 September 2018  The Euronext® Climate Objective 50 Euro EW Decrement 4% Index series was introduced on 11 March 2020

## Top 10 sectors breakdown



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## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
VEOLIA ENVIRON.	VIE	FR	Water	2.16
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1.93
UPM-KYMMENE OYJ	UPM	FI	Paper	1.93
UMICORE	UMI	BE	Specialty Chemicals	2.32
UNILEVER	UNA	NL	Personal Products	2.01
TERNA RETE ELETTRICA	TRN	IT	Conventional Electricity	1.94
STMICROELECTRONICS	STM	FR	Semiconductors	1.92
STORA ENSO OYJ	STERV	FI	Paper	1.84
SOCIETE GENERALE	GLE	FR	Banks	2.17
SIEMENS AG	SIE	DE	Diversified Industrials	1.88
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	1.92
SAINT GOBAIN	SGO	FR	Building Materials: Other	2.20
VINCI	DG	FR	Construction	1.88
SUEZ	SEV	FR	Water	2.13
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.01
SANOFI	SAN	FR	Pharmaceuticals	2.07
SAP	SAPG	DE	Software	2.21
RENAULT	RNO	FR	Automobiles	1.65
RED ELECTRICA CORP	REE	ES	Conventional Electricity	2.10
PHILIPS KON	PHIA	NL	Medical Equipment	1.70
L'OREAL	OR	FR	Cosmetics	2.21
ORANGE	ORA	FR	Telecommunications Services	1.76
MTU AERO ENGINES AG	MTXGN	DE	Aerospace	1.93
LVMH	MC	FR	Clothing and Accessories	2.23
KLEPIERRE	LI	FR	Retail REITs	1.94
LEGRAND	LR	FR	Electrical Components	2.26
KINGSPAN GROUP PLC	KRX	IE	Building Materials: Other	2.21
KBC	KBC	BE	Banks	1.92
IBERDROLA	IBE	ES	Conventional Electricity	1.84
FORTUM OYJ	FORTU	FI	Conventional Electricity	1.98
ENGIE	ENGI	FR	Multi-Utilities	1.83
ENEL	ENEI	IT	Conventional Electricity	1.84
ENDESA	ELE	ES	Conventional Electricity	1.81
EDP	EDP	PT	Alternative Electricity	1.79
EDF	EDF	FR	Conventional Electricity	1.97
DEUTSCHE WOHNEN SE	DWNG	DE	Real Estate Holding and Developpr	2.51
DEUTSCHE POST AG	DPW	DE	Delivery Services	2.42
DAIMLER	DAI	DE	Automobiles	2.02
CONTINENTAL AG	CONG	DE	Tires	1.97
CNH INDUSTRIAL NV	CNHI	IT	Commercial Vehicles and Parts	2.06
BOUYGUES	EN	FR	Construction	1.74
BNP PARIBAS ACT.A	BNP	FR	Banks	1.96
BMW	BMWG	DE	Automobiles	2.00
BAYER AG	BAYER	DE	Pharmaceuticals	1.86
ASML HOLDING	ASML	NL	Production Technology Equipmen	2.41

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ALLIANZ SE	ALVG	DE	Full Line Insurance	1.92
ALSTOM	ALO	FR	Electrical Components	1.94
ADYEN	ADYEN	NL	Transaction Processing Services	2.03
ADIDAS AG	ADSGN	DE	Footwear	2.11
ACS ACTIVIDADES CONS	ACS	ES	Construction	1.58

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