

Euronext[®] Climate Objective 50 EW

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

The selection is based on climate score and 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		Q3 2020	1,94%	P/E Incl. Neg LTM	6,50	
Free float	weighted		YTD	-16,09%	P/E Incl. Neg FY1	18,65	
			2019	25,86%	P/E excl. Neg LTM	20,36	
			2018	-11,41%	P/E excl. Neg FY1	23,68	
			2017	13,66%	Price/Book	4,01	
					Price/Sales	2,27	
					Price/Cash Flow	10,87	
					Dividend Yield (%)	2,31%	
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		39,78	2 Year	-4,25%		Sharpe Ratio 1 Year	not calc.
Median		19,61	3 Years	-1,88%		Volatility 30 Day	20,17
Largest		292,39	5 Years	3,05%			
Smallest		2,01	Since Base Date 19-Nov-2010	4,55%			
Component Weights		(%)					
Largest		3,17					
Smallest		0,95					
Top ten		27,66					

Performance others

Euronext Climate Objective 50 EW NR		(%)	Euronext Climate Objective 50 EW GR		(%)	EN Climate Objective 50 EW Decrement 5%		(%)
Q3 2020		2,42%	Q3 2020		2,55%	Q3 2020		1,14%
YTD		-14,52%	YTD		-13,99%	YTD		-17,67%
2019		29,63%	2019		30,66%	2019		23,31%
2018		-9,24%	2018		-8,72%	2018		-13,69%
2017		16,01%	2017		16,56%	2017		10,37%

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

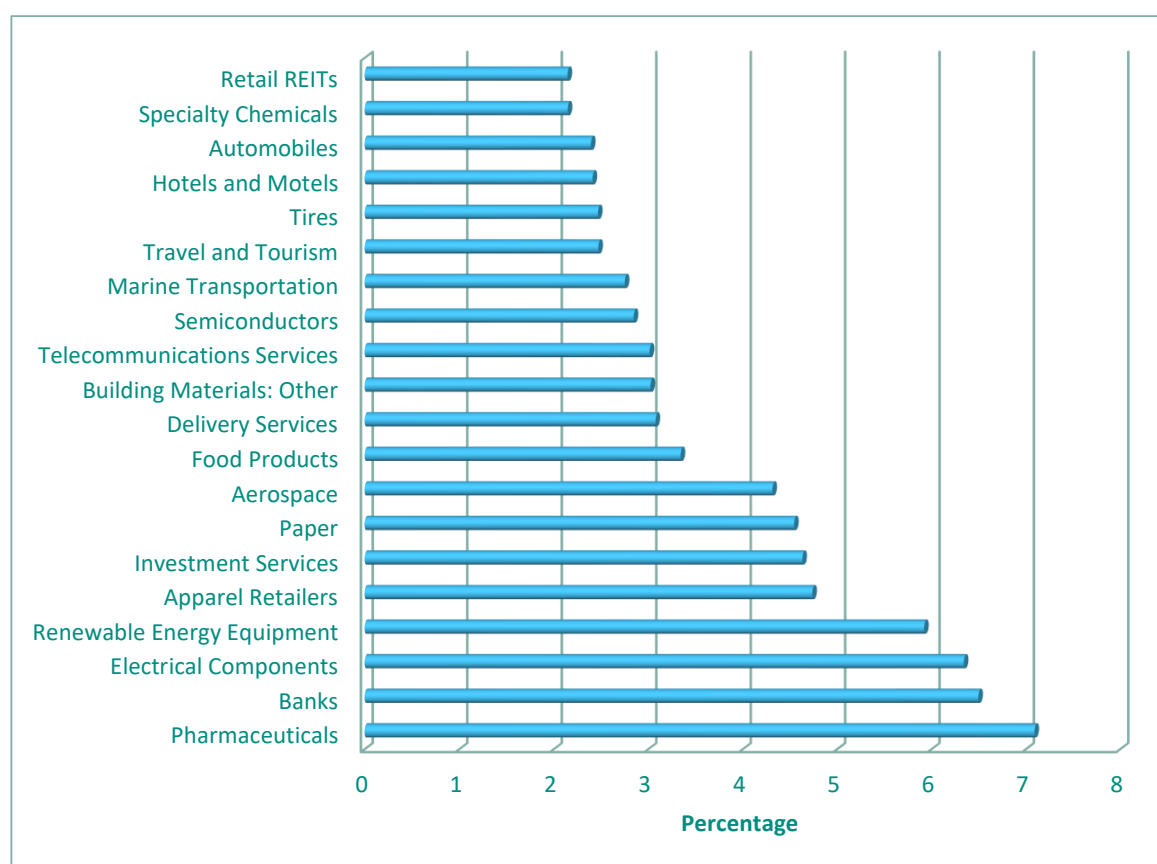
Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>. © 2016, Euronext N.V. - All rights reserved.

Euronext[®] Climate Objective 50 EW

Index Facts

Categories	Facts
Weighting	Equally weighted
Component Number	50
Review Frequency	Annual after the close of the third Friday of March
Calculation and Distribution	Price index Net return index, Gross return index and Decrement return in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	Euronext [®] Climate Objective 50 EW NL0012328819 1,000 as of 19 November 2010 Euronext [®] Climate Objective 50 EW NR NL0012328827 1,000 as of 19 November 2010 Euronext [®] Climate Objective 50 EW GR NL0012328835 1,000 as of 19 November 2010 Euronext [®] Climate Objective 50 EW Decrement 5% NL0012328843 1,000 as of 19 November
Date Introduced	The indices were introduced on 29 May 2017
Settlement Procedure	N.A.

Sector Allocation - Top 20



Euronext[®] Climate Objective 50 EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
VESTAS WIND SYSTEMS	VWS	DK	Renewable Energy Equipment	3,17
DEUTSCHE POST AG	DPW	DE	Delivery Services	3,08
SAINT GOBAIN	SGO	FR	Building Materials: Other	3,02
STMICROELECTRONICS	STM	FR	Semiconductors	2,85
AP MOELLER - MAERSK	MAERA	DK	Marine Transportation	2,75
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	2,75
STORA ENSO OYJ	STERV	FI	Paper	2,68
CARNIVAL PLC	CCL	GB	Travel and Tourism	2,47
CONTINENTAL AG	CONG	DE	Tires	2,47
INTERCONTINENTAL HTL	IHG	GB	Hotels and Motels	2,41
SAFRAN	SAF	FR	Aerospace	2,40
KERING	KER	FR	Apparel Retailers	2,40
BMW	BMWG	DE	Automobiles	2,40
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,35
LONDON STOCK EXCHANG	LSE	GB	Investment Services	2,35
HENNES & MAURITZ AB	HMB	SE	Apparel Retailers	2,34
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,29
EVONIK INDUSTRIES AG	EVKN	DE	Specialty Chemicals	2,15
DNB ASA	DNB	NO	Banks	2,13
EDF	EDF	FR	Conventional Electricity	2,01
ALSTOM	ALO	FR	Electrical Components	2,00
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1,99
LEGRAND	LR	FR	Electrical Components	1,99
PHILIPS KON	PHIA	NL	Medical Equipment	1,94
ASTRAZENECA	AZN	GB	Pharmaceuticals	1,94
BOUYGUES	EN	FR	Construction	1,93
EDP	EDP	PT	Alternative Electricity	1,92
AIRBUS	AIR	FR	Aerospace	1,91
WPP	WPP	GB	Media Agencies	1,90
BERKELEY GROUP HLD	BKHG	GB	Home Construction	1,89
L'OREAL	OR	FR	Cosmetics	1,87
UPM-KYMMENE OYJ	UPM	FI	Paper	1,87
SWISS RE AG	SRENH	CH	Reinsurance	1,85
NOVO NORDISK A/S	NOVOB	DK	Pharmaceuticals	1,84
ZURICH INSURANCE AG	ZURN	CH	Full Line Insurance	1,78
RELX	REL	NL	Publishing	1,77
THALES	HO	FR	Defense	1,76
NESTLE SA	NESN	CH	Food Products	1,72
BAYER AG	BAYER	DE	Pharmaceuticals	1,68
NOVARTIS	NOVN	CH	Pharmaceuticals	1,64
BARRY CALLEBAUT AG	BARN	CH	Food Products	1,63
VEOLIA ENVIRON.	VIE	FR	Water	1,61

Euronext[®] Climate Objective 50 EW

KBC	KBC	BE	Banks	1,59
BRIT. AMERC. TOBACCO	BATS	GB	Tobacco	1,58
SVENSKA HANDELSBNKEN	SHBA	SE	Banks	1,57
SOCIETE GENERALE	GLE	FR	Banks	1,21
KLEPIERRE	LI	FR	Retail REITs	1,20
TELEFONICA	TEF	ES	Telecommunications Services	1,02
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	0,95