

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

Dec-20

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full	not mkt cap		Q4 2020	18,33%	P/E Incl. Neg LTM	9,63	
Free float	weighted		YTD	-0,71%	P/E Incl. Neg FY1	34,90	
			2019	25,86%	P/E excl. Neg LTM	22,15	
			2018	-11,41%	P/E excl. Neg FY1	38,77	
			2017	13,66%	Price/Book	4,29	
					Price/Sales	2,39	
					Price/Cash Flow	11,04	
					Dividend Yield (%)	1,97%	
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		43,02	2 Year	11,79%	Sharpe Ratio 1 Year	not calc.	
Median		24,36	3 Years	3,45%	Volatility 30 Day	13,92	
Largest		276,58	5 Years	5,15%			
Smallest		2,79	Since Base Date 19-Nov-2010	6,19%			
Component Weights		(%)					
Largest		3,76					
Smallest		0,96					
Top ten		29,47					

Performance others

Euronext Climate Objective 50		EW NR	(%)	Euronext Climate Objective 50		EW GR	(%)	EN Climate Objective 50 EW		Decrement 5%	(%)
Q4 2020	18,52%	Q4 2020	18,54%	Q4 2020	17,04%						
YTD	1,31%	YTD	1,96%	YTD	-3,65%						
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%						

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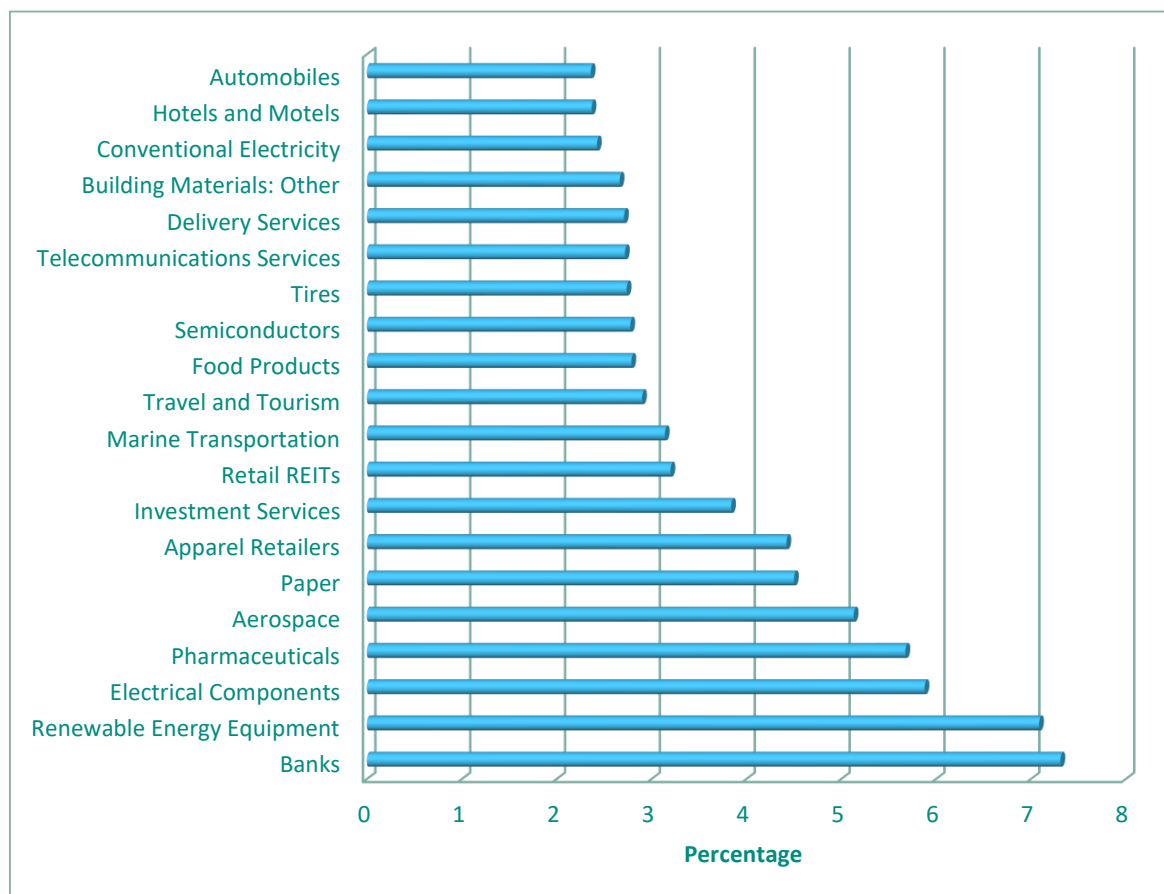
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Index Facts

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 2010
Date Introduced	The indices were introduced on 29 May 2017
Settlement Procedure	N.A.

Sector Allocation - Top 20



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
VESTAS WIND SYSTEMS	VWS	DK	Renewable Energy Equipment	3,75
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	3,34
AP MOELLER - MAERSK	MAERA	DK	Marine Transportation	3,14
CARNIVAL PLC	CCL	GB	Travel and Tourism	2,90
SAFRAN	SAF	FR	Aerospace	2,79
STMICROELECTRONICS	STM	FR	Semiconductors	2,78
CONTINENTAL AG	CONG	DE	Tires	2,74
DEUTSCHE POST AG	DPW	DE	Delivery Services	2,71
SAINT GOBAIN	SGO	FR	Building Materials: Other	2,67
STORA ENSO OYJ	STERV	FI	Paper	2,65
DNB ASA	DNB	NO	Banks	2,45
EDF	EDF	FR	Conventional Electricity	2,43
INTERCONTINENTAL HTL	IHG	GB	Hotels and Motels	2,37
BMW	BMWG	DE	Automobiles	2,36
AIRBUS	AIR	FR	Aerospace	2,34
HENNES & MAURITZ AB	HMB	SE	Apparel Retailers	2,30
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,22
EVONIK INDUSTRIES AG	EVKN	DE	Specialty Chemicals	2,20
WPP	WPP	GB	Media Agencies	2,14
KERING	KER	FR	Apparel Retailers	2,13
LONDON STOCK EXCHANG	LSE	GB	Investment Services	2,04
EDP	EDP	PT	Alternative Electricity	1,99
SWISS RE AG	SRENH	CH	Reinsurance	1,90
BOUYGUES	EN	FR	Construction	1,86
ALSTOM	ALO	FR	Electrical Components	1,86
UPM-KYMMENE OYJ	UPM	FI	Paper	1,85
BERKELEY GROUP HLD	BKHG	GB	Home Construction	1,82
LEGRAND	LR	FR	Electrical Components	1,80
KBC	KBC	BE	Banks	1,80
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	1,80
PHILIPS KON	PHIA	NL	Medical Equipment	1,79
L'OREAL	OR	FR	Cosmetics	1,77
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1,77
ZURICH INSURANCE AG	ZURN	CH	Full Line Insurance	1,75
THALES	HO	FR	Defense	1,74
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,64
RELX	REL	NL	Publishing	1,57
KLEPIERRE	LI	FR	Retail REITs	1,56
SOCIETE GENERALE	GLE	FR	Banks	1,54
SVENSKA HANDELSBNKEN	SHBA	SE	Banks	1,52
NOVO NORDISK A/S	NOVOB	DK	Pharmaceuticals	1,51
VEOLIA ENVIRON.	VIE	FR	Water	1,48

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NOVARTIS	NOVN	CH	Pharmaceuticals	1,45
ASTRAZENECA	AZN	GB	Pharmaceuticals	1,44
BARRY CALLEBAUT AG	BARN	CH	Food Products	1,41
NESTLE SA	NESN	CH	Food Products	1,38
BRIT. AMERC. TOBACCO	BATS	GB	Tobacco	1,32
BAYER AG	BAYER	DE	Pharmaceuticals	1,28
TELEFONICA	TEF	ES	Telecommunications Services	0,96