

# Euronext<sup>®</sup> Climate Objective 50 EW

## Objective

The Euronext<sup>®</sup> 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<sup>®</sup> 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

Mar-21

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full		not mkt cap	Q1 2021	6,77%	P/E Incl. Neg LTM	16,47
Free float		weighted	YTD	6,77%	P/E Incl. Neg FY1	20,98
			2020	-0,71%	P/E excl. Neg LTM	30,51
			2019	25,86%	P/E excl. Neg FY1	20,98
			2018	-11,41%	Price/Book	3,66
					Price/Sales	2,55
					Price/Cash Flow	10,34
					Dividend Yield (%)	2,48%
Components (full)		EUR Bil	Annualized		(%)	
Average		48,95	2 Year	9,85%	Risk	
Median		26,26	3 Years	6,30%	Sharpe Ratio 1 Year	not calc.
Largest		274,37	5 Years	8,08%	Volatility 30 Day	14,87
Smallest		5,86	Since Base Date 19-Nov-2010	6,71%		
Component Weights		(%)				
Largest		2,34				
Smallest		1,74				
Top ten		21,3				

## Performance others

Euronext Climate Objective 50		Euronext Climate Objective 50	EN Climate Objective 50 EW		
EW NR	(%)	EW GR	(%)	Decrement 5%	(%)
Q1 2021	7,23%	Q1 2021	7,39%	Q1 2021	5,92%
YTD	7,23%	YTD	7,39%	YTD	5,92%
2020	1,31%	2020	1,96%	2020	-3,65%
2019	29,63%	2019	30,66%	2019	23,31%
2018	-9,24%	2018	-8,72%	2018	-13,69%

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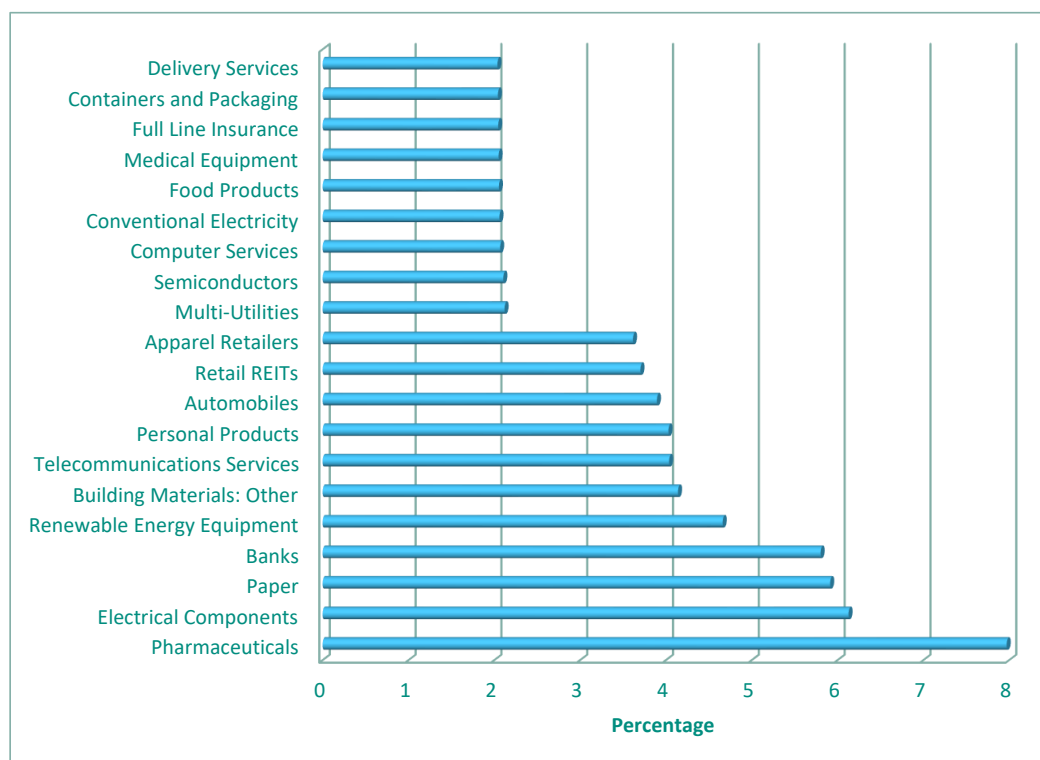
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## Index Facts

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 <sup>®</sup> Climate Objective 50 EW NL0012328819 1,000 as of 19 November 2010 Euronext <sup>®</sup> Climate Objective 50 EW NR NL0012328827 1,000 as of 19 November 2010 Euronext <sup>®</sup> Climate Objective 50 EW GR NL0012328835 1,000 as of 19 November 2010 Euronext <sup>®</sup> 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	2,34
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	2,32
ORSTED	ORSTE	DK	Multi-Utilities	2,12
STMICROELECTRONICS	STM	FR	Semiconductors	2,11
KINGSPAN GROUP PLC	KRX	IE	Building Materials: Other	2,08
LEGRAND	LR	FR	Electrical Components	2,08
ATOS	ATO	FR	Computer Services	2,07
SAINT GOBAIN	SGO	FR	Building Materials: Other	2,06
ENEL	ENEI	IT	Conventional Electricity	2,06
NESTLE SA	NESN	CH	Food Products	2,05
PHILIPS KON	PHIA	NL	Medical Equipment	2,05
BMW	BMWG	DE	Automobiles	2,05
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,05
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,05
SMURFIT KAPPA GP	SK3	IE	Containers and Packaging	2,04
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,04
DEUTSCHE POST AG	DPW	DE	Delivery Services	2,04
MONDI PLC	MNDI	GB	Paper	2,03
BAYER AG	BAYER	DE	Pharmaceuticals	2,02
ASTRAZENECA	AZN	GB	Pharmaceuticals	2,02
SWISS RE AG	SRENH	CH	Reinsurance	2,02
BEIERSDORF AG	BEIA	DE	Personal Products	2,02
NOVARTIS	NOVN	CH	Pharmaceuticals	2,02
SOCIETE GENERALE	GLE	FR	Banks	2,01
BRIT. AMERC. TOBACCO	BATS	GB	Tobacco	2,01
BAE SYSTEMS PLC	BAES	GB	Defense	2,01
ALSTOM	ALO	FR	Electrical Components	2,01
UNILEVER	UNA	NL	Personal Products	2,01
SAP	SAPG	DE	Software	2,01
AP MOELLER - MAERSK	MAERA	DK	Marine Transportation	2,01
ELECTROLUX B	ELUX	SE	Household Appliance	1,99
UBS GROUP	UBSG	CH	Asset Managers and Custodians	1,99
ORANGE	ORA	FR	Telecommunications Services	1,99
L'OREAL	OR	FR	Cosmetics	1,99
STORA ENSO OYJ	STERV	FI	Paper	1,97
DIAGEO	DGE	GB	Distillers and Vintners	1,96
SODEXO	SW	FR	Restaurants and Bars	1,94
INTERCONTINENTAL HTL	IHG	GB	Hotels and Motels	1,93
KBC	KBC	BE	Banks	1,92
MTU AERO ENGINES AG	MTXGN	DE	Aerospace	1,92
VEOLIA ENVIRON.	VIE	FR	Water	1,92
UPM-KYMMENE OYJ	UPM	FI	Paper	1,91

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NOVO NORDISK A/S	NOVOB	DK	Pharmaceuticals	1,91
ZALANDO SE	ZALG	DE	Apparel Retailers	1,87
SVENSKA HANDELSBNKEN	SHBA	SE	Banks	1,87
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,87
RENAULT	RNO	FR	Automobiles	1,85
KLEPIERRE	LI	FR	Retail REITs	1,84
BURBERRY GROUP	BRBY	GB	Clothing and Accessories	1,81
HENNES & MAURITZ AB	HMB	SE	Apparel Retailers	1,74