

Euronext® Climate orientation Priority 50 EW

Objective

The Euronext® Climate Orientation Priority 50 EW is an equal weighted index that reflects the performance of the 50 lowest volatile stocks among the best ranked climate scores within each sector. 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, volatility 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

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap	Q3 2020		-2,90%	P/E Incl. Neg LTM	8,08
Free float		weighted	YTD		-18,35%	P/E Incl. Neg FY1	14,67
			2019		25,30%	P/E excl. Neg LTM	22,80
			2018		-6,94%	P/E excl. Neg FY1	18,29
			2017		11,00%	Price/Book	3,52
						Price/Sales	2,04
						Price/Cash Flow	8,82
						Dividend Yield (%)	3,38%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		40,83	2 Year		-3,97%	Sharpe Ratio 1 Year	not calc.
Median		28,46	3 Years		-0,97%	Volatility 30 Day	19,85
Largest		292,39	5 Years		2,34%		
Smallest		3,59	Since Base Date 19-Nov-2010		5,38%		
Component Weights		(%)					
Largest		3,38					
Smallest		0,31					
Top ten		26,18					

Performance others

EN Climate Orientation Priority 50 EW NR		(%)	EN Climate Orientation Priority 50 EW GR		(%)
Q3 2020		-2,47%	Q3 2020		-2,34%
YTD		-16,49%	YTD		-15,83%
2019		29,03%	2019		30,17%
2018		-4,43%	2018		-3,75%
2017		13,86%	2017		14,74%
EN Climate Orientation Priority 50 EW ER		(%)	EN Climate Orientation Prior 50 EW 4 5%D		(%)
Q3 2020		-3,69%	Q3 2020		-3,57%
YTD		-19,57%	YTD		-19,27%
2019		22,74%	2019		23,36%
2018		-9,12%	2018		-8,66%
2017		8,33%	2017		8,87%

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.

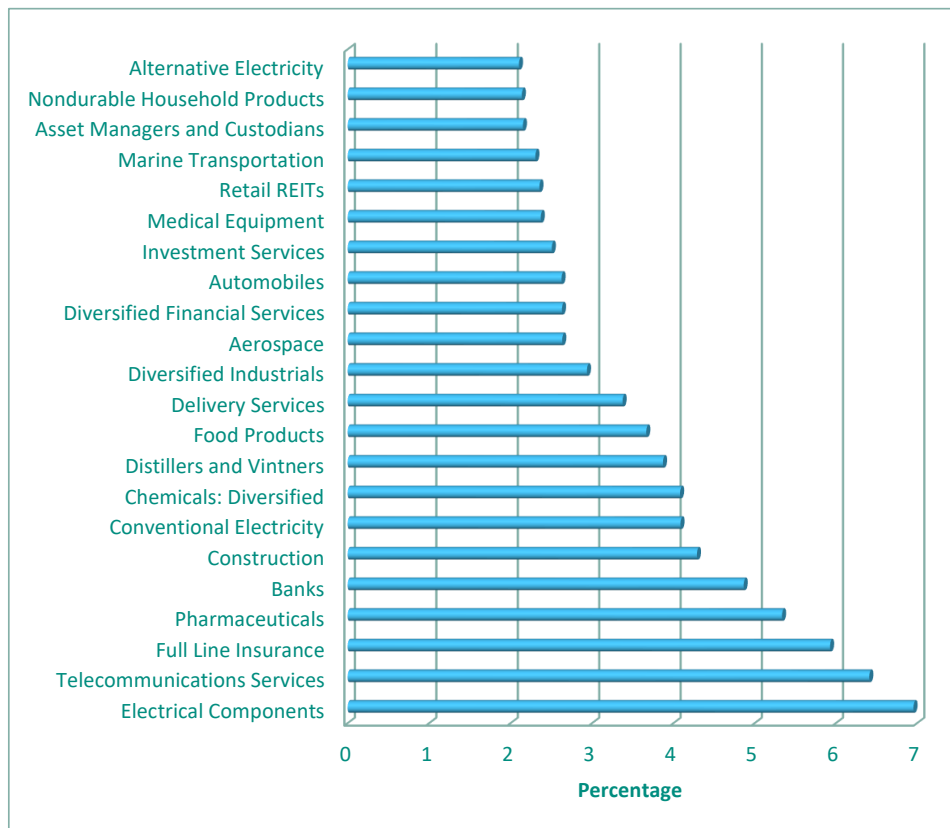
Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

Euronext® Climate orientation Priority 50 EW

Index Facts

Categories	Facts
Weighting	Equal weighted
Component Number	50
Review Frequency	Annual after the close of the third Friday of March
Calculation and Distribution	Price, Net Return, Gross Return and Excess Return in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	Euronext Climate Orientation Priority 50 EW (NL0011923057) 1,000 as of 19-11-2010 Euronext Climate Orientation Priority 50 EW NR (NL0011923065) 1,000 as of 19-11-2010 Euronext Climate Orientation Priority 50 EW GR (NL0011923073) 1,000 as of 19-11-2010 Euronext® Climate Orientation Priority 50 EW 4.5% Decrement (NL0013474224) 1,000 as of 19-11-2010 Euronext Climate Orientation Priority 50 EW Excess Return (NL0011923081) 1,000 as of 19-11-2010
Date Introduced	The Euronext Climate Orientation Priority 50 EW was introduced on 4 July 2016 The Euronext Climate Orientation Priority 50 EW NR was introduced on 4 July 2016 The Euronext Climate Orientation Priority 50 EW GR was introduced on 4 July 2016 The Euronext® Climate Orientation Priority 50 EW 4.5% Decrement was introduced on 27 March 2019 The Euronext Climate Orientation Priority 50 EW Excess Return was introduced on 4 July 2016
Emissions in tCO ₂ /M€EV (scope 1+2+3)	Climate Orientation Priority 50: Induced = 129 and Avoided = 42 Euronext Climate Europe: Induced = 137 and Avoided = 13 Universe*: Induced = 204 and Avoided = 11 *Universe= 500 highest free float Market Cap. companies across 18 European countries

Sector Allocation



Euronext[®] Climate orientation Priority 50 EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
DEUTSCHE POST AG	DPW	DE	Delivery Services	3,38
SIEMENS AG	SIE	DE	Diversified Industrials	2,94
SAFRAN	SAF	FR	Aerospace	2,63
INVESTOR AB CLASS B	INVEB	SE	Diversified Financial Services	2,63
BMW	BMWG	DE	Automobiles	2,63
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,58
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,51
SONOVA HOLDING AG	SOON	CH	Medical Equipment	2,37
KUEHNE + NAGEL INTL	KNIN	CH	Marine Transportation	2,30
SKANSKA AB	SKAB	SE	Construction	2,21
BASF	BAS	DE	Chemicals: Diversified	2,19
ALSTOM	ALO	FR	Electrical Components	2,19
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,19
LEGRAND	LR	FR	Electrical Components	2,18
UBS GROUP	UBSG	CH	Asset Managers and Custodians	2,15
RECKITT BENCKISER GR	RB	GB	Nondurable Household Products	2,14
EDP	EDP	PT	Alternative Electricity	2,10
ENEL	ENEI	IT	Conventional Electricity	2,09
VINCI	DG	FR	Construction	2,08
AXA	CS	FR	Full Line Insurance	2,06
DIAGEO	DGE	GB	Distillers and Vintners	2,03
SWISS RE AG	SRENH	CH	Reinsurance	2,03
IBERDROLA	IBE	ES	Conventional Electricity	2,00
ZURICH INSURANCE AG	ZURN	CH	Full Line Insurance	1,95
BNP PARIBAS ACT.A	BNP	FR	Banks	1,95
RELX	REL	NL	Publishing	1,94
ESSITY CLASS B	ESSIT	SE	Personal Products	1,93
THALES	HO	FR	Defense	1,93
SGS	SGSN	CH	Security Services	1,92
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	1,92
INDITEX	ITX	ES	Apparel Retailers	1,90
CLARIANT AG	CLN	CH	Chemicals: Diversified	1,89
INTESA SANPAOLO SPA	ISP	IT	Banks	1,89
NESTLE SA	NESN	CH	Food Products	1,88
SNAM RETE GAS SPA	SRG	IT	Pipelines	1,86
PERNOD RICARD	RI	FR	Distillers and Vintners	1,84
BAYER AG	BAYER	DE	Pharmaceuticals	1,84
ACCOR	AC	FR	Hotels and Motels	1,81
NOVARTIS	NOVN	CH	Pharmaceuticals	1,80
BARRY CALLEBAUT AG	BARN	CH	Food Products	1,78
VEOLIA ENVIRON.	VIE	FR	Water	1,76
GLAXOSMITHKLINE	GSK	GB	Pharmaceuticals	1,70
KPN KON	KPN	NL	Telecommunications Services	1,70
CARREFOUR	CA	FR	Food Retailers and Wholesalers	1,57
ORANGE	ORA	FR	Telecommunications Services	1,40
GRIFOLS SA	GRLS	ES	Biotechnology	1,39
KLEPIERRE	LI	FR	Retail REITs	1,32
TELFONICA	TEF	ES	Telecommunications Services	1,12
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,04
HSBC HOLDINGS PLC	HSBA	GB	Banks	1,03
SIEMENS ENERGY AG	SIE	DE	Renewable Energy Equipment	0,31