

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

Dec-20

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap	Q4 2020	12,34%	P/E Incl. Neg LTM	12,21
Free float	weighted	YTD	-8,27%	P/E Incl. Neg FY1	18,11
		2019	25,30%	P/E excl. Neg LTM	23,49
		2018	-6,94%	P/E excl. Neg FY1	19,52
		2017	11,00%	Price/Book	3,60
				Price/Sales	2,13
				Price/Cash Flow	10,25
				Dividend Yield (%)	2,90%
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	44,24	2 Year	7,21%	Sharpe Ratio 1 Year	not calc.
Median	27,11	3 Years	2,27%	Volatility 30 Day	13,26
Largest	276,58	5 Years	3,61%		
Smallest	5,52	Since Base Date 00-Jan-1900	n.a.		
Component Weights	(%)				
Largest	3,23				
Smallest	0,36				
Top ten	26,47				

Performance others

EN Climate Orientation Priority 50 EW NR	(%)	EN Climate Orientation Priority 50 EW GR	(%)
Q4 2020	12,64%	Q4 2020	12,74%
YTD	-5,93%	YTD	-5,10%
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	(%)
Q4 2020	11,23%	Q4 2020	11,37%
YTD	-10,53%	YTD	-10,08%
2019	22,74%	2019	23,36%
2018	-9,12%	2018	-8,66%
2017	8,33%	2017	8,87%

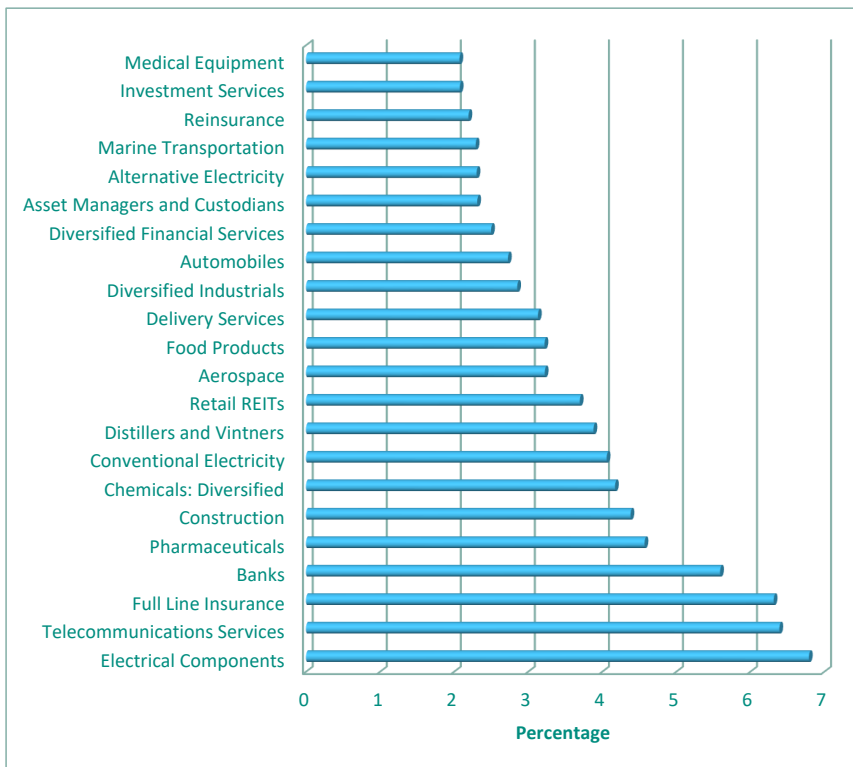
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Index Facts

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



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SAFRAN	SAF	FR	Aerospace	3,22
DEUTSCHE POST AG	DPW	DE	Delivery Services	3,13
SIEMENS AG	SIE	DE	Diversified Industrials	2,85
BMW	BMWG	DE	Automobiles	2,73
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,57
INVESTOR AB CLASS B	INVEB	SE	Diversified Financial Services	2,50
BASF	BAS	DE	Chemicals: Diversified	2,43
BNP PARIBAS ACT.A	BNP	FR	Banks	2,41
UBS GROUP	UBSG	CH	Asset Managers and Custodians	2,31
EDP	EDP	PT	Alternative Electricity	2,30
KUEHNE + NAGEL INTL	KNIN	CH	Marine Transportation	2,29
SKANSKA AB	SKAB	SE	Construction	2,27
AXA	CS	FR	Full Line Insurance	2,27
SWISS RE AG	SRENH	CH	Reinsurance	2,19
ALSTOM	ALO	FR	Electrical Components	2,14
VINCI	DG	FR	Construction	2,11
LEGRAND	LR	FR	Electrical Components	2,08
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,08
ENEL	ENEI	IT	Conventional Electricity	2,08
SONOVA HOLDING AG	SOON	CH	Medical Equipment	2,07
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,04
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	2,03
ZURICH INSURANCE AG	ZURN	CH	Full Line Insurance	2,02
THALES	HO	FR	Defense	2,01
INTESA SANPAOLO SPA	ISP	IT	Banks	2,01
ACCOR	AC	FR	Hotels and Motels	1,99
DIAGEO	DGE	GB	Distillers and Vintners	1,99
IBERDROLA	IBE	ES	Conventional Electricity	1,98
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,90
PERNOD RICARD	RI	FR	Distillers and Vintners	1,89
KPN KON	KPN	NL	Telecommunications Services	1,88
INDITEX	ITX	ES	Apparel Retailers	1,86
SGS	SGSN	CH	Security Services	1,84
RELX	REL	NL	Publishing	1,82
KLEPIERRE	LI	FR	Retail REITs	1,80
SNAM RETE GAS SPA	SRG	IT	Pipelines	1,74
CLARIANT AG	CLN	CH	Chemicals: Diversified	1,74
VEOLIA ENVIRON.	VIE	FR	Water	1,71
NOVARTIS	NOVN	CH	Pharmaceuticals	1,67
RECKITT BENCKISER GR	RB	GB	Nondurable Household Products	1,67
BARRY CALLEBAUT AG	BARN	CH	Food Products	1,63
NESTLE SA	NESN	CH	Food Products	1,59
ESSITY CLASS B	ESSIT	SE	Personal Products	1,57
BAYER AG	BAYER	DE	Pharmaceuticals	1,48
CARREFOUR	CA	FR	Food Retailers and Wholesalers	1,44
GLAXOSMITHKLINE	GSK	GB	Pharmaceuticals	1,42
ORANGE	ORA	FR	Telecommunications Services	1,37
GRIFOLS SA	GRLS	ES	Biotechnology	1,21
HSBC HOLDINGS PLC	HSBA	GB	Banks	1,17
TELEFONICA	TEF	ES	Telecommunications Services	1,10
SIEMENS ENERGY AG	SIE	DE	Renewable Energy Equipment	0,36