

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		Mar-21
Full		not mkt cap weighted	Q1 2021	8,27%		P/E Incl. Neg LTM	23,08	
Free float			YTD	8,27%		P/E Incl. Neg FY1	17,90	
			2020	-8,27%		P/E excl. Neg LTM	24,00	
			2019	25,30%		P/E excl. Neg FY1	17,90	
			2018	-6,94%		Price/Book	4,11	
						Price/Sales	2,97	
						Price/Cash Flow	5,92	
						Dividend Yield (%)	3,23%	
Components (full)		EUR Bil	Annualized		(%)	Risk		
Average		45,80	2 Year	6,10%		Sharpe Ratio 1 Year	not calc.	
Median		26,74	3 Years	6,41%		Volatility 30 Day	12,00	
Largest		274,37	5 Years	6,34%				
Smallest		6,67	Since Base Date 19-Nov-2010	7,12%				
Component Weights		(%)						
Largest		2,27						
Smallest		1,82						
Top ten		20,86						

Performance others

EN Climate Orientation Priority 50 EW NR	(%)	EN Climate Orientation Priority 50 EW GR	(%)
Q1 2021	8,86%	Q1 2021	9,06%
YTD	8,86%	YTD	9,06%
2020	-5,93%	2020	-5,10%
2019	29,03%	2019	30,17%
2018	-4,43%	2018	-3,75%

EN Climate Orientation Priority 50 EW ER	(%)	EN Climate Orientation Prior 50 EW 4 5%D	(%)
Q1 2021	7,53%	Q1 2021	7,67%
YTD	7,53%	YTD	7,67%
2020	-10,53%	2020	-10,08%
2019	22,74%	2019	23,36%
2018	-9,12%	2018	-8,66%

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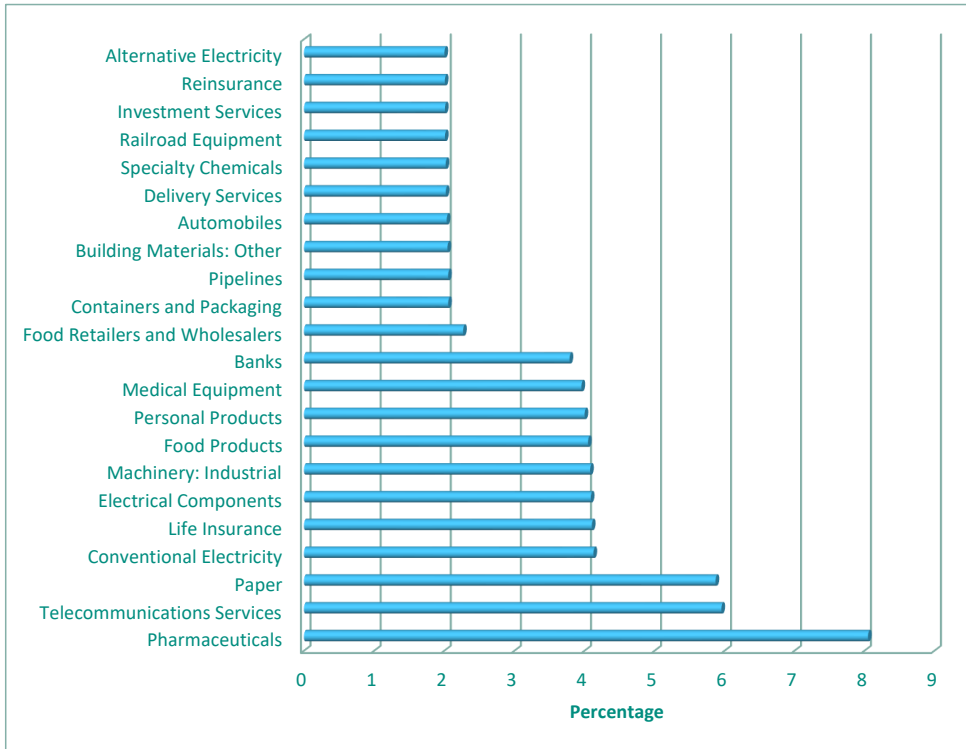
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Index Facts

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 November 2010 Euronext Climate Orientation Priority 50 EW NR (NL0011923065) 1,000 as of 19 November 2010 Euronext Climate Orientation Priority 50 EW GR (NL0011923073) 1,000 as of 19 November 2010 Euronext® Climate Orientation Priority 50 EW 4.5% Decrement (NL0013474224) 1,000 as of 19 November 2010 Euronext Climate Orientation Priority 50 EW Excess Return (NL0011923081) 1,000 as of 19 November 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 Excess Return was introduced on 4 July 2016 The Euronext® Climate Orientation Priority 50 EW 4.5% Decrement was introduced on 27 March 2019
Emissions in tCO ² /M€EV (scope 1+2+3)	Climate Orientation Priority 50: Induced = 129 and Avoided = 42 Euronext Climate Europe: Induced 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 (%)
KESKO B	KESKB	FI	Food Retailers and Wholesalers	2,27
MERCK KGA	MERCK	DE	Pharmaceuticals	2,13
RED ELECTRICA CORP	REE	ES	Conventional Electricity	2,08
LEGRAND	LR	FR	Electrical Components	2,06
SIG COMBIBLOC GROUP	SIGNC	CH	Containers and Packaging	2,06
SNAM RETE GAS SPA	SRG	IT	Pipelines	2,06
POSTE ITALIANE	PST	IT	Life Insurance	2,05
NN GROUP	NN	NL	Life Insurance	2,05
SCHINDLER HLDG AG	SCHP	CH	Machinery: Industrial	2,05
SAINT GOBAIN	SGO	FR	Building Materials: Other	2,05
ENDESA	ELE	ES	Conventional Electricity	2,05
NESTLE SA	NESN	CH	Food Products	2,04
PHILIPS KON	PHIA	NL	Medical Equipment	2,04
BMW	BMWG	DE	Automobiles	2,04
KONE OYJ	KNEBV	FI	Machinery: Industrial	2,03
DEUTSCHE TELEKOM AG	DETEG	DE	Telecommunications Services	2,03
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,03
SANOFI	SAN	FR	Pharmaceuticals	2,03
DEUTSCHE POST AG	DPW	DE	Delivery Services	2,02
EVONIK INDUSTRIES AG	EVKN	DE	Specialty Chemicals	2,02
MONDI PLC	MNDI	GB	Paper	2,01
DSM KON	DSM	NL	Food Products	2,01
KNORR-BREMSE AG	KBX	DE	Railroad Equipment	2,01
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,01
SWISS RE AG	SRENH	CH	Reinsurance	2,01
BEIERSDORF AG	BEIA	DE	Personal Products	2,01
EDP	EDP	PT	Alternative Electricity	2,00
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	2,00
NOVARTIS	NOVN	CH	Pharmaceuticals	2,00
BRIT. AMERC. TOBACCO	BATS	GB	Tobacco	2,00
UNILEVER	UNA	NL	Personal Products	1,99
INVESTOR AB CLASS B	INVEB	SE	Diversified Financial Services	1,98
ELECTROLUX B	ELUX	SE	Household Appliance	1,98
UBS GROUP	UBSG	CH	Asset Managers and Custodians	1,98
ORANGE	ORA	FR	Telecommunications Services	1,98
ENGIE	ENGI	FR	Multi-Utilities	1,97
L'OREAL	OR	FR	Cosmetics	1,97
STORA ENSO OYJ	STERV	FI	Paper	1,96
SVENSKA CELLULOSA B	SCAB	SE	Forestry	1,95
CARLSBERG A/S CL. B	CARLB	DK	Brewers	1,95
KPN KON	KPN	NL	Telecommunications Services	1,95
DIAGEO	DGE	GB	Distillers and Vintners	1,94
DNB	DNB	NO	Banks	1,93
SGS	SGSN	CH	Security Services	1,93
SIEMENS HEALTHINEERS	SHLG	DE	Medical Equipment	1,92
UPM-KYMMENE OYJ	UPM	FI	Paper	1,90
NOVO NORDISK A/S	NOVOB	DK	Pharmaceuticals	1,89
HERMES INTL	RMS	FR	Clothing and Accessories	1,89
SVENSKA HANDELSBNKEN	SHBA	SE	Banks	1,86
VOLVO AB	VOLVO	SE	Commercial Vehicles and Parts	1,82