

# 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

Jun-21

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full			Q2 2021		4.25%	P/E Incl. Neg LTM	29.64
Free float	not mkt cap weighted		YTD		12.87%	P/E Incl. Neg FY1	22.35
			2020		-8.27%	P/E excl. Neg LTM	30.09
			2019		25.30%	P/E excl. Neg FY1	22.35
			2018		-6.94%	Price/Book	6.26
						Price/Sales	4.62
						Price/Cash Flow	17.50
						Dividend Yield (%)	2.68%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		48.9	2 Year		6.72%	Sharpe Ratio 1 Year	not calc.
Median		26.2	3 Years		6.62%	Volatility 30 Day	6.93
Largest		295.9	5 Years		7.41%		
Smallest		7.04	Since Base Date 19-Nov-2010		7.37%		
Component Weights		(%)					
Largest		12.3408675					
Smallest		0.286752312					
Top ten		22.99009					

## Performance others

EN Climate Orientation Priority 50 EW NR		(%)	EN Climate Orientation Priority 50 EW GR		(%)
Q2 2021		5.73%	Q2 2021		6.23%
YTD		15.10%	YTD		15.86%
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		(%)
Q2 2021		4.42%	Q2 2021		4.55%
YTD		12.29%	YTD		12.57%
2020		-10.53%	2020		-10.08%
2019		22.74%	2019		23.36%
2018		-9.12%	2018		-8.66%

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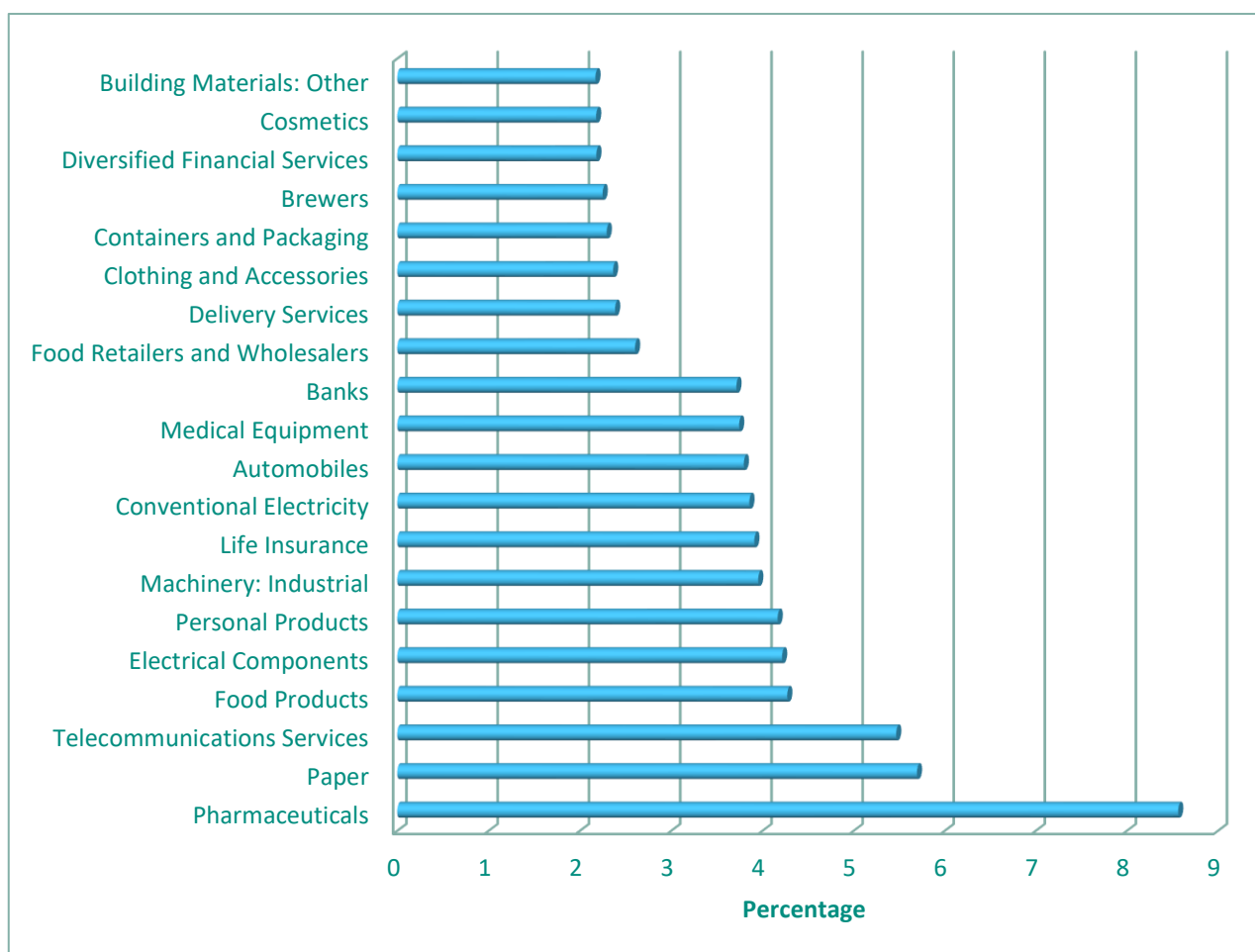
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# Euronext® Climate Orientation Priority 50 EW

## 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 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 <sub>2</sub> /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 - Top 20



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## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
VOLVO AB	VOLVO	SE	Commercial Vehicles and Parts	1.64
UPM-KYMMENE OYJ	UPM	FI	Paper	1.90
UNILEVER	UNA	NL	Personal Products	1.99
UBS GROUP	UBSG	CH	Asset Managers and Custodians	1.86
STORA ENSO OYJ	STERV	FI	Paper	1.82
SNAM RETE GAS SPA	SRG	IT	Pipelines	2.04
SWISS RE AG	SRENH	CH	Reinsurance	1.75
SIG COMBIBLOC GROUP	SIGNC	CH	Containers and Packaging	2.29
SIEMENS HEALTHINEERS	SHLG	DE	Medical Equipment	2.07
SVENSKA HANDELSBNKEN	SHBA	SE	Banks	1.84
SGS	SGSN	CH	Security Services	1.99
SAINT GOBAIN	SGO	FR	Building Materials: Other	2.17
SCHINDLER HLDG AG	SCHP	CH	Machinery: Industrial	2.03
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	1.98
SVENSKA CELLULOSA B	SCAB	SE	Forestry	1.72
SANOFI	SAN	FR	Pharmaceuticals	2.04
RED ELECTRICA CORP	REE	ES	Conventional Electricity	2.07
POSTE ITALIANE	PST	IT	Life Insurance	2.03
PHILIPS KON	PHIA	NL	Medical Equipment	1.68
L'OREAL	OR	FR	Cosmetics	2.18
ORANGE	ORA	FR	Telecommunications Services	1.74
NOVO NORDISK A/S	NOVOB	DK	Pharmaceuticals	2.23
NOVARTIS	NOVN	CH	Pharmaceuticals	2.03
NN GROUP	NN	NL	Life Insurance	1.88
NESTLE SA	NESN	CH	Food Products	2.16
MERCK KGA	MERCK	DE	Pharmaceuticals	2.27
MONDI PLC	MNDI	GB	Paper	1.97
LEGRAND	LR	FR	Electrical Components	2.23
KPN KON	KPN	NL	Telecommunications Services	1.70
KONE OYJ	KNEBV	FI	Machinery: Industrial	1.93
KESKO B	KESKB	FI	Food Retailers and Wholesalers	2.61
KNORR-BREMSE AG	KBX	DE	Railroad Equipment	1.76
INVESTOR AB CLASS B	INVEB	SE	Diversified Financial Services	2.18
HERMES INTL	RMS	FR	Clothing and Accessories	2.37
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	1.91
EVONIK INDUSTRIES AG	EVKN	DE	Automobiles	1.82
ENGIE	ENGI	FR	Multi-Utilities	1.81
ELECTROLUX B	ELUX	SE	Household Appliance	1.88
ENDESA	ELE	ES	Conventional Electricity	1.78
EDP	EDP	PT	Alternative Electricity	1.77
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2.03
DSM KON	DSM	NL	Food Products	2.11
DEUTSCHE POST AG	DPW	DE	Delivery Services	2.39
DNB	DNBH	NO	Banks	1.88
DIAGEO	DGE	GB	Distillers and Vintners	2.15
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2.01
CARLSBERG A/S CL. B	CARLB	DK	Brewers	2.25
BMW	BMWG	DE	Automobiles	1.98
BEIERSDORF AG	BEIA	DE	Personal Products	2.18
BRIT. AMERC. TOBACCO	BATS	GB	Tobacco	1.92