

Euronext® Climate Objective 50 EW Index

Objective

The Euronext® 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® 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

Stocks are screened to ensure 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

March 31, 2022

Market Capitalization		Performance		Fundamentals	
	EUR Bil		(%)		
Full	2,362	Q1 2022	-6.26%	P/E Incl. Neg LTM	98.78
		YTD	-6.26%	P/E Incl. Neg FY1	21.45
		2021	13.80%	P/E excl. Neg LTM	133.58
		2020	-0.71%	P/E excl. Neg FY1	21.92
		2019	25.86%	Price/Book	3.54
Components (full)		Annualized		Price/Sales	
	EUR Bil		(%)		
Average	47.3	2 Year	20.20%	Price/Cash Flow	6.60
Median	27.2	3 Years	6.43%	Dividend Yield (%)	2.54
Largest	327.8	5 Years	4.43%		
Smallest	2.7	Since Base Date 19-11-2010	6.09%		
Component Weights				Risk	
	(%)				
Largest	2.20			Sharpe Ratio 1 Year	-
Smallest	1.73			Volatility 30 Day	31.66
Top ten	21.40				

Performance of other versions

Euronext Climate Objective 50 EW NR		Euronext Climate Objective 50 EW GR		Euronext Climate Objective 50 EW Decrement 5%	
Q1 2022	-5.59%	Q1 2022	-5.35%	Q1 2022	-6.75%
YTD	-5.59%	YTD	-5.35%	YTD	-6.75%
2021	16.03%	2021	16.70%	2021	10.38%
2020	1.31%	2020	1.96%	2020	-3.65%
2019	29.63%	2019	30.66%	2019	23.31%

Euronext® Climate Objective 50 EW Index

Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	50
Review of composition	Annual after the close of the third Friday of March.
Calculation and Distribution	Price index, Net return index, Gross return index and Decrement return index versions are also available.
Date Introduced	Euronext Climate Objective 50 EW Index family was introduced on 29 May 2017
Isin code / Base Value / Base Date	Euronext Climate Objective 50 EW Index (NL0012328819), 1000 as of 19 November 2010
	Euronext Climate Objective 50 EW NR Index (NL0012328827), 1000 as of 19 November 2010
	Euronext Climate Objective 50 EW GR Index (NL0012328835), 1000 as of 19 November 2010
	EN Climate Objective 50 EW Decrement 5% Index (NL0012328843), 1000 as of 19 November 2010

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>.
© 2022, Euronext N.V. - All rights reserved.

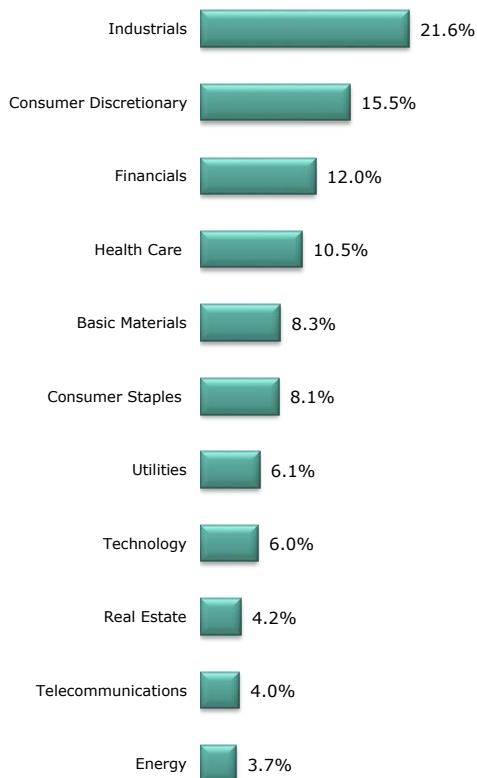
Euronext® Climate Objective 50 EW Index

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
NOVOZYMES	NZymb	DK	Health Care	2.20
BAYER AG	BAYER	DE	Health Care	2.18
CAPGEMINI	CAP	FR	Technology	2.16
UBS GROUP	UBSG	CH	Financials	2.16
ASTRAZENECA	AZN	GB	Health Care	2.14
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	2.13
STORA ENSO OYJ	STERV	FI	Basic Materials	2.12
ORSTED	ORSTE	DK	Utilities	2.11
NOVO NORDISK A/S	NOVOB	DK	Health Care	2.11
AIR LIQUIDE	AI	FR	Basic Materials	2.11
				21.40

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

