

# 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: [www.euronext.com/en/indices/index-rules](http://www.euronext.com/en/indices/index-rules).

## Statistics

March-2019

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap	Q1 2019		10,55%	P/E Incl. Neg LTM	21,44
Free float		weighted	YTD		10,55%	P/E Incl. Neg FY1	17,02
			2018		-6,94%	P/E excl. Neg LTM	22,21
			2017		11,00%	P/E excl. Neg FY1	17,02
			2016		0,57%	Price/Book	3,79
						Price/Sales	2,83
						Price/Cash Flow	13,48
						Dividend Yield (%)	4,13%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		54,39	2 Year		3,70%	Sharpe Ratio 1 Year	not calc.
Median		32,04	3 Years		6,50%	Volatility 30 Day	7,75
Largest		259,94	5 Years		5,97%		
Smallest		6,49	Since Base Date 19-nov-2010		7,37%		
Component Weights		(%)					
Largest		2,27					
Smallest		1,49					
Top ten		22,28					

## Performance others

EN Climate Orientation Priority 50 EW NR		(%)	EN Climate Orientation Priority 50 EW GR		(%)
Q1 2019		11,24%	Q1 2019		11,42%
YTD		11,24%	YTD		11,42%
2018		-4,43%	2018		-3,75%
2017		13,86%	2017		14,74%
2016		3,07%	2016		3,83%
EN Climate Orientation Priority 50 EW ER		(%)	EN Climate Orientation Prior 50 EW 4 5%D		(%)
Q1 2019		9,91%	Q1 2019		10,04%
YTD		9,91%	YTD		10,04%
2018		-9,12%	2018		-8,66%
2017		8,33%	2017		8,87%
2016		-1,96%	2016		-1,47%

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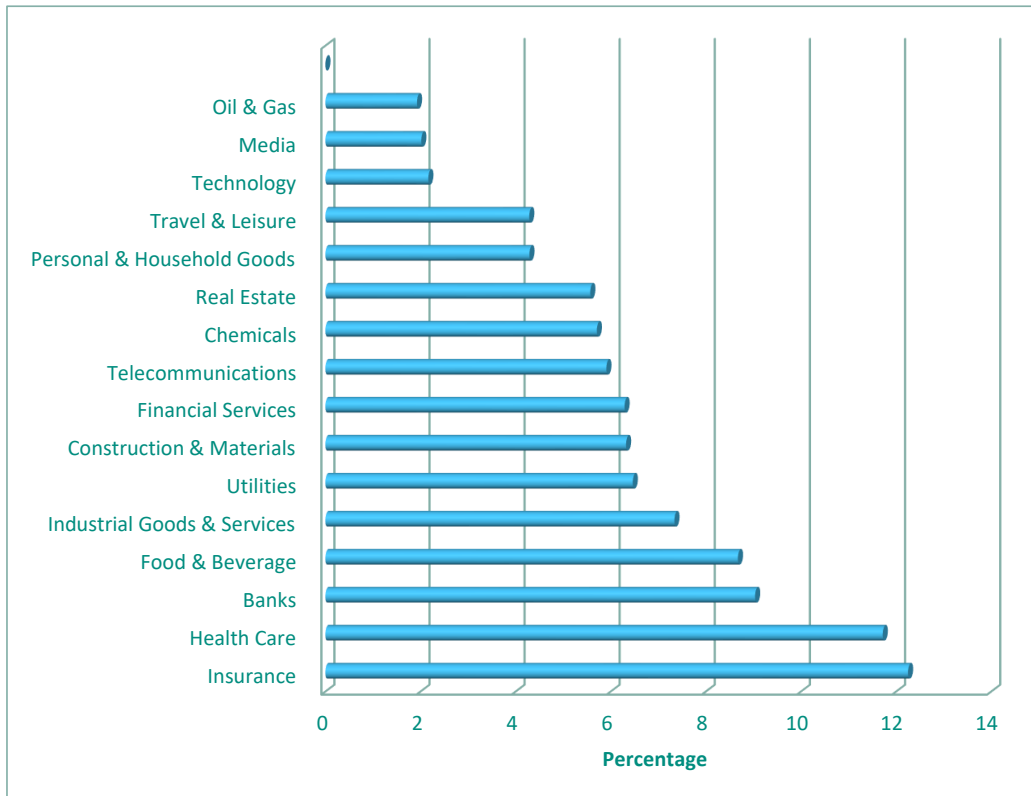
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## Index Facts

Categories	Facts
Weighting	Equal weighted
Component Number	50
Review Frequency	Annual after the close of the third Friday of November
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 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 Excess Return was introduced on 4 July 2016
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 = 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<sup>®</sup> Climate orientation Priority 50 EW

## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
FERROVIAL SA	FER	ES	Construction & Materials	2,27
IBERDROLA	IBE	ES	Utilities	2,26
LONDON STOCK EXCHANG	LSE	GB	Financial Services	2,24
L'OREAL	OR	FR	Personal & Household Goods	2,23
COMPASS GROUP PLC	CPG	GB	Travel & Leisure	2,23
ASSICURAZ. GENERALI	GASI	IT	Insurance	2,22
NESTLE SA	NESN	CH	Food & Beverage	2,22
PERNOD RICARD	RI	FR	Food & Beverage	2,22
COCA-COLA HBC AG-CDI	CCH	GB	Food & Beverage	2,20
ROCHE HOLDING AG	ROG	CH	Health Care	2,17
SAP	SAPG	DE	Technology	2,17
NOVARTIS	NOVN	CH	Health Care	2,15
E.ON SE	EONGN	DE	Utilities	2,14
SWISS RE AG	SRENH	CH	Insurance	2,11
GIVAUDAN SA	GIVN	CH	Chemicals	2,09
GEBERIT AG REG.	GEBN	CH	Construction & Materials	2,08
ZURICH INSURANCE AG	ZURN	CH	Insurance	2,08
LLOYDS BANKING GROUP	LLOY	GB	Banks	2,08
SWISSCOM AG	SCMN	CH	Telecommunications	2,07
VEOLIA ENVIRON.	VIE	FR	Utilities	2,07
PARTNERS GROUP HLDG	PGHN	CH	Financial Services	2,06
UNILEVER DR	UNA	NL	Personal & Household Goods	2,06
INTERCONTINENTAL HTL	IHG	GB	Travel & Leisure	2,06
DANONE	BN	FR	Food & Beverage	2,03
RELX	REL	GB	Media	2,02
ALLIANZ SE	ALVG	DE	Insurance	2,01
GLAXOSMITHKLINE	GSK	GB	Health Care	2,01
DEUTSCHE BOERSE AG	DB1GN	DE	Financial Services	1,99
SAINT GOBAIN	SGO	FR	Construction & Materials	1,97
AXA	CS	FR	Insurance	1,97
KLEPIERRE	LI	FR	Real Estate	1,96
TOTAL	FP	FR	Oil & Gas	1,93
TELEFONICA	TEF	ES	Telecommunications	1,93
ALSTOM	ALO	FR	Industrial Goods & Services	1,92
SANOFI	SAN	FR	Health Care	1,91
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	1,91
ASTRAZENECA	AZN	GB	Health Care	1,91
HSBC HOLDINGS PLC	HSBA	GB	Banks	1,89
CREDIT AGRICOLE	ACA	FR	Banks	1,87
AVIVA	AV	GB	Insurance	1,86
BRITISH LAND	BLND	GB	Real Estate	1,84
SIEMENS AG	SIE	DE	Industrial Goods & Services	1,84
THALES	HO	FR	Industrial Goods & Services	1,83
SOLVAY	SOLB	BE	Chemicals	1,81
AKZO NOBEL	AKZA	NL	Chemicals	1,81
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	1,77
BAE SYSTEMS PLC	BAES	GB	Industrial Goods & Services	1,75
UBS GROUP	UBSG	CH	Banks	1,72
ESSILORLUXOTTICA	EL	FR	Health Care	1,57
SOCIETE GENERALE	GLE	FR	Banks	1,49