

## Objective

The Euronext® Climate Europe index consist of the 200 highest-ranking companies in terms of climate score out of the Euronext® Europe 500 index. The index is Free Float Market capitalisation weighted. 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/indices-documents-bv-familv>.

## Statistics

March 28, 2024

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		7,181	QTD		7.44%	P/E Incl. Neg LTM	25.88
Free float		5,676	YTD		7.44%	P/E Incl. Neg FY1	19.20
			2023		14.11%	P/E excl. Neg LTM	26.67
			2022		-11.88%	P/E excl. Neg FY1	19.70
			2021		22.31%	Price/Book	5.30
Components (full)		EUR Bil	Annualized		(%)	Price/Sales	3.94
Average		35.9	2 Year		7.32%	Price/Cash Flow	17.03
Median		15.7	3 Years		7.25%	Dividend Yield (%)	3.05
Largest		418.0	5 Years		6.65%		
Smallest		2.8	Since Base Date 19-11-2010		5.08%		
Component Weights		(%)					
Largest		6.28					
Smallest		0.044					
Top ten		33.55					

## Performance of other versions

Euronext Climate Europe GR		Euronext Climate Europe NR	
QTD	8.10%	QTD	7.97%
YTD	8.10%	YTD	7.97%
2023	17.72%	2023	16.93%
2022	-9.08%	2022	-9.69%
2021	25.63%	2021	24.95%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	200
Review of composition	Annually after the market close of the penultimate Friday of February.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	Euronext Climate Europe Index family was introduced on 04 July 2016
Isin code / Base Value / Base Date	Euronext Climate Europe Index (NL0011923024), 1000 as of 19 November 2010
	Euronext Climate Europe GR Index (NL0011923040), 1000 as of 19 November 2010
	Euronext Climate Europe NR Index (NL0011923032), 1000 as of 19 November 2010

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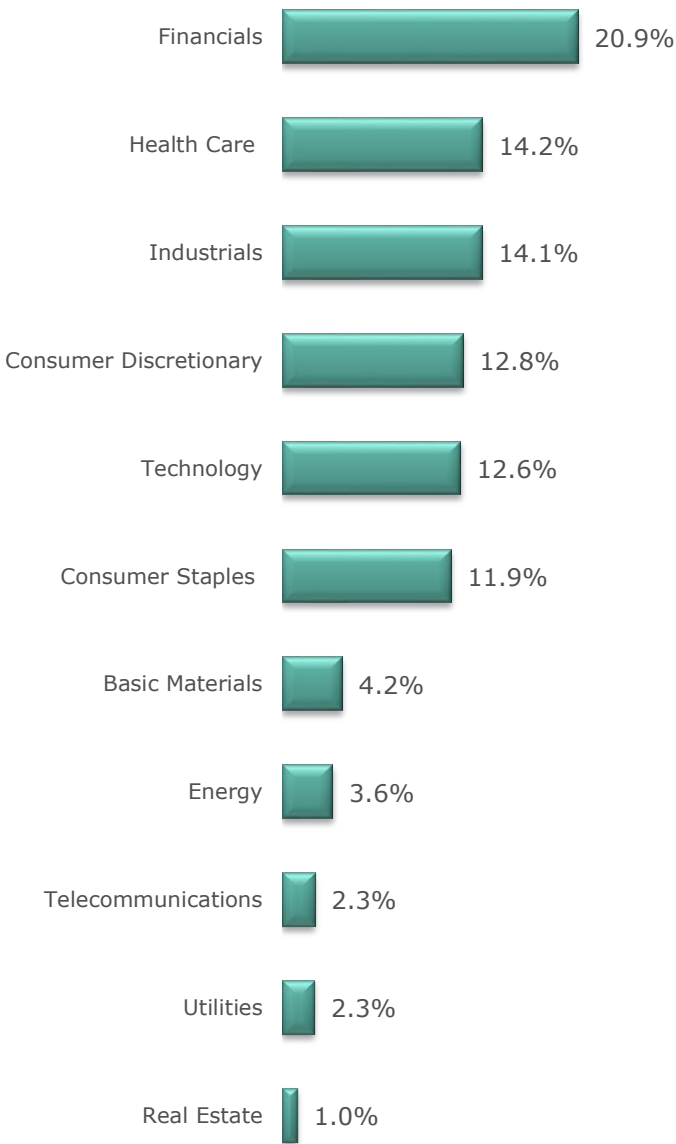
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	6.28
NESTLE SA	NESN	CH	Consumer Staples	4.63
SAP	SAPG	DE	Technology	3.71
LVMH	MC	FR	Consumer Discretionary	3.68
ASTRAZENECA	AZN	GB	Health Care	3.41
NOVARTIS	NOVN	CH	Health Care	3.24
HSBC HOLDINGS PLC	HSBA	GB	Financials	2.20
UNILEVER	UNA	NL	Consumer Staples	2.16
SIEMENS AG	SIE	DE	Industrials	2.12
SCHNEIDER ELECTRIC	SU	FR	Industrials	2.12
				33.55

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

