

## 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-by-family>.

## Statistics

**December 31, 2023**

Market Capitalization	EUR Bil
Full	6,755
Free float	5,391

Components (full)	EUR Bil
Average	33.6
Median	14.9
Largest	368.3
Smallest	2.4

Component Weights	(%)
Largest	5.72
Smallest	0.04
Top ten	36.32

Performance	(%)
QTD	6.62%
YTD	14.10%
2022	-11.88%
2021	22.31%
2020	-5.23%

Annualized	(%)
2 Year	0.27%
3 Years	7.14%
5 Years	7.50%
Since Base Date 19-11-2010	4.60%

Fundamentals	
P/E Incl. Neg LTM	21.20
P/E Incl. Neg FY1	17.94
P/E excl. Neg LTM	21.95
P/E excl. Neg FY1	18.33
Price/Book	6.58
Price/Sales	4.12
Price/Cash Flow	19.93
Dividend Yield (%)	2.76

Risk	
Sharpe Ratio 1 Year	0.0%
Volatility 30 Day	0.05

## Performance of other versions

Euronext Climate Europe GR	
QTD	6.98%
YTD	17.71%
2022	-9.08%
2021	25.63%
2020	-2.57%

Euronext Climate Europe NR	
QTD	6.92%
YTD	16.92%
2022	-9.69%
2021	24.95%
2020	-3.17%

## Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	201
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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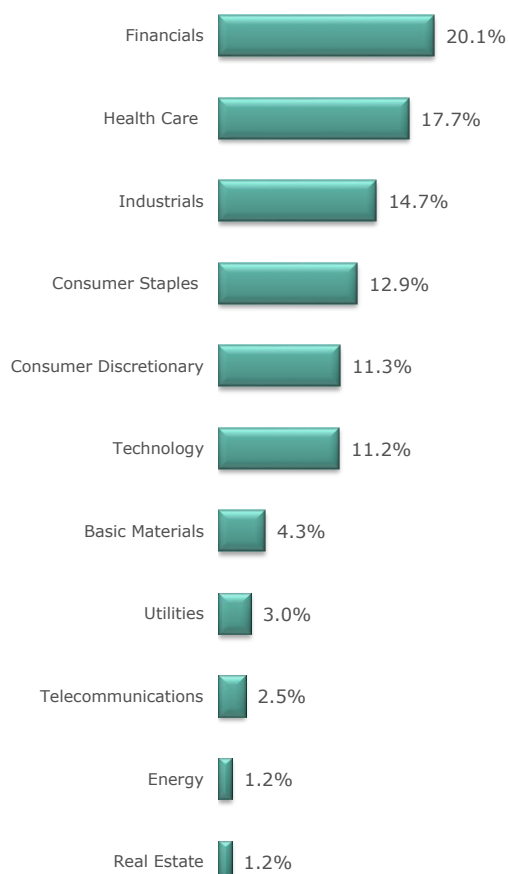
## Top 10 Components



Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
NOVO NORDISK A/S	NOVOB	DK	Health Care	5.72
NESTLE SA	NESN	CH	Consumer Staples	5.32
ASML HOLDING	ASML	NL	Technology	5.07
NOVARTIS	NOVN	CH	Health Care	3.64
ASTRAZENECA	AZN	GB	Health Care	3.50
LVMH	MC	FR	Consumer Discretionary	3.39
SAP	SAPG	DE	Technology	3.00
HSBC HOLDINGS PLC	HSBA	GB	Financials	2.43
SIEMENS AG	SIE	DE	Industrials	2.13
UNILEVER	UNA	NL	Consumer Staples	2.13
				<b>36.32</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

