

# Euronext® Core Euro & Global Climate Change Index

## Objective

The Euronext Core Euro & Global Climate Change tracks the performance of 50 stocks ranked by their level of involvement in the products included in the Energy and Climate Change theme provided by Moody's ESG as well as by their free float market capitalisation.

## 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	4,489

Components (full)	EUR Bil
Average	89.5
Median	53.4
Largest	715.1
Smallest	12.6

Component Weights	(%)
Largest	2.35
Smallest	1.78
Top ten	21.34

Performance	(%)
QTD	8.08%
YTD	13.45%
2022	-14.20%
2021	19.59%
2020	2.70%

Annualized	(%)
2 Year	-1.34%
3 Years	5.20%
5 Years	8.72%
Since Base Date 31-12-2008	6.66%

Fundamentals	
P/E Incl. Neg LTM	18.39
P/E Incl. Neg FY1	7.72
P/E excl. Neg LTM	21.65
P/E excl. Neg FY1	21.48
Price/Book	5.11
Price/Sales	3.92
Price/Cash Flow	17.07
Dividend Yield (%)	1.94

Risk	
Sharpe Ratio 1 Year	0.0%
Volatility 30 Day	0.06

## Performance of other versions

Euronext Core Euro & Global Climate Change EW NR	
QTD	8.42%
YTD	15.87%
2022	-12.41%
2021	21.54%
2020	4.54%

Euronext Core Euro & Global Climate Change EW GR	
QTD	8.52%
YTD	16.63%
2022	-11.84%
2021	22.15%
2020	5.16%

Euronext Core Euro & Global Climate Change EW Decrement 5%	
QTD	7.08%
YTD	10.24%
2022	-16.67%
2021	15.61%
2020	-0.58%

Euronext Core Euro & Global Climate Change EW Decrement 3.5%	
QTD	7.48%
YTD	11.90%
2022	-15.42%
2021	17.36%
2020	0.93%

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## Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	50
Review of composition	Quarterly after the close of the third Friday of March, June, September and December
Calculation and Distribution	Price, Gross and Net Return Index versions are available
Date Introduced	Euronext Core Euro and Global Climate Change Index family was introduced on 23 September 2020
Isin code / Base Value / Base Date	Euronext Core Euro & Global Climate Change EW Index (FR0013533551), 1000 as of 31 December 2008
	Euronext Core Euro & Global Climate Change EW NR Index (FR0013533569), 1000 as of 31 December 2008
	Euronext Core Euro & Global Climate Change EW GR Index (FR0013533577), 1000 as of 31 December 2008
	Euronext Core Euro & Global Climate Change EW Decrement 5% Index (FR0013533593), 1000 as of 31 December 2008
	Euronext Core Euro & Global Climate Change EW Decrement 3.5% Index (FR0014001178), 1000 as of 31 December 2008

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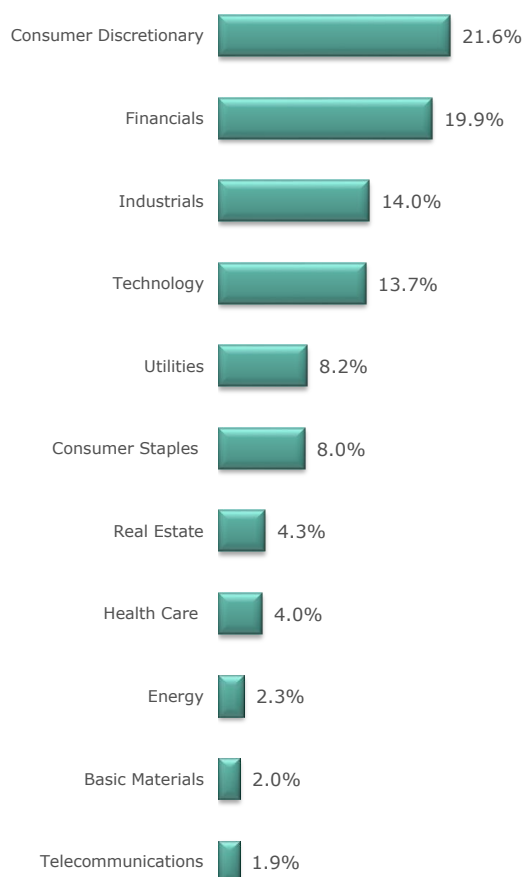
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
VESTAS WIND SYSTEMS	VWS	DK	Energy	2.35
ORSTED	ORSTE	DK	Utilities	2.23
WEYERHAEUSER CO	WY	US	Real Estate	2.22
SEGRO	SGRO	GB	Real Estate	2.11
KINGSPAN GROUP PLC	KRX	IE	Industrials	2.10
SIEMENS AG	SIE	DE	Industrials	2.08
NORDEA BANK ABP	NDAFI	FI	Financials	2.07
EDISON INTERNATIONAL	EIX	US	Utilities	2.06
INDITEX	ITX	ES	Consumer Discretionary	2.06
BNP PARIBAS ACT.A	BNP	FR	Financials	2.06
				<b>21.34</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

