

Euronext® Core Euro & Global Climate Change

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 Vigeo-Eiris as well as by their free float market capitalization. 40 stocks come from the Euronext Europe 500 index and 10 stocks are selected in the Euronext North America 500 index and in the 500 largest companies listed on the main market of Australia, New Zealand, Singapore, Japan and Hong Kong. In addition Companies who are non-communicative and/or controversial regarding their Integration of Global Compact Companies are excluded at the reviews, as well as Companies with more than 10% turnover derived from fossil fuels industries as determined by Vigeo-Eiris. Constituents are reviewed on a quarterly basis and their weights are reset based on their free float market capitalisation at the quarterly 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

Dec-20

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2,20	Q4 2020	11,18%	P/E Incl. Neg LTM	-
Free float	2,20	YTD	2,70%	P/E Incl. Neg FY1	42,56
		2019	27,08%	P/E excl. Neg LTM	61,54
		2018	-12,11%	P/E excl. Neg FY1	44,00
		2017	7,41%	Price/Book	6,96
				Price/Sales	5,67
				Price/Cash Flow	46,74
				Dividend Yield (%)	2,04
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	73,50	2 Year	14,24%	Sharpe Ratio 1 Year	not calc.
Median	48,55	3 Years	4,68%	Volatility 30 Day	not calc.
Largest	546,69	5 Years	4,86%		
Smallest	12,03	Since Base Date 31-Dec-2008	7,02%		
Component Weights	(%)				
Largest	2,3				
Smallest	1,83				
Top ten	21,19				

Performance of other versions

EN Core Euro&Global Climate Change EW NR	(%)	EN Core Euro&Global Climate Change EW GR	(%)
Q4 2020	11,45%	Q4 2020	11,54%
YTD	4,54%	YTD	5,16%
2019	29,99%	2019	31,00%
2018	-10,15%	2018	-9,47%
2017	9,52%	2017	10,25%

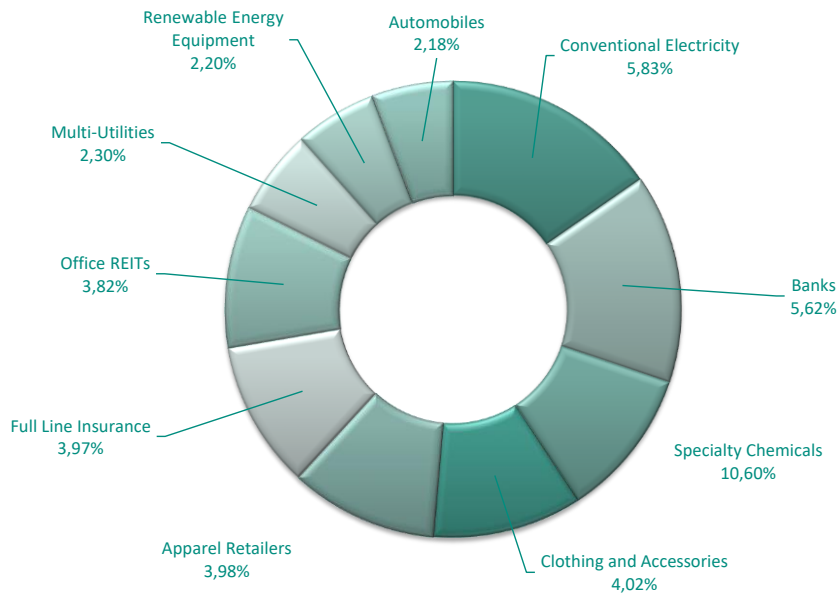
EN C Euro&Global Climate Change EW D5%	(%)	EN C Euro&Global ClimateChange EW D3 5%	(%)
Q4 2020	10,06%	Q4 2020	10,48%
YTD	-0,58%	YTD	0,93%
2019	23,65%	2019	25,52%
2018	-14,56%	2018	-13,26%
2017	4,19%	2017	5,76%

Euronext ® Core Euro & Global Climate Change

Index Facts

Categories	Facts
Weighting	Based on Free Float market capitalization
Component Number	50
Review of composition	Quarterly after the close of the third Friday of March, June, September and December
Review cut-off	Quarterly, after the close of the penultimate Friday of the month of February, May, August and November.
Calculation and Distribution	Price, Gross and Net Return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext Core Euro & Global Climate Change EW (FR0013533551) 1,000 as of 31 December 2008 Euronext Core Euro & Global Climate Change EW NR (FR0013533569) 1,000 as of 31 December 2008 Euronext Core Euro & Global Climate Change EW GR (FR0013533577) 1,000 as of 31 December 2008 Euronext Core Euro & Global Climate Change EW Decrement 5% (FFR0013533593) 1,000 as of 31 December 2008 Euronext Core Euro & Global Climate Change EW Decrement 3.5% (FR0014001178) 1,000 as of 31 December 2008
Date Introduced	The Euronext Core Euro & Global Climate Change family Index series was introduced on September, 23th 2020

Top 10 Sectors



Euronext® Core Euro & Global Climate Change

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ORSTED	ORSTE	DK	Multi-Utilities	2,303
VESTAS WIND SYSTEMS	VWS	DK	Renewable Energy Equipment	2,204
TESLA INC	TSLA	US	Automobiles	2,184
DIGITAL REALTY TRUST	DLR	US	Industrial REITs	2,122
SAP	SAPG	DE	Software	2,101
KERING	KER	FR	Apparel Retailers	2,058
UNILEVER	UNA	NL	Personal Products	2,058
VONOVIA SE	VNAN	DE	Real Estate Holding and Development	2,057
ASML HOLDING	ASML	NL	Production Technology Equipment	2,051
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2,050
DSM KON	DSM	NL	Chemicals: Diversified	2,049
LINDE PLC	LINI	DE	Specialty Chemicals	2,044
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,043
CRH PLC ORD	CRG	IE	Building Materials: Other	2,039
SANOFI	SAN	FR	Pharmaceuticals	2,037
HERMES INTL	RMS	FR	Clothing and Accessories	2,033
L'OREAL	OR	FR	Cosmetics	2,027
DEUTSCHE POST AG	DPW	DE	Delivery Services	2,026
ADIDAS AG	ADSGN	DE	Footwear	2,025
SIEMENS AG	SIE	DE	Diversified Industrials	2,022
ADYEN	ADYEN	NL	Transaction Processing Services	2,021
DANONE	BN	FR	Food Products	2,020
RELX	REL	NL	Publishing	2,019
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,010
PHILIPS KON	PHIA	NL	Medical Equipment	1,992
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1,988
LVMH	MC	FR	Clothing and Accessories	1,987
ALEXANDRIA RE EQ	ARE	US	Office REITs	1,982
AIR LIQUIDE	AI	FR	Specialty Chemicals	1,981
AMADEUS IT GROUP	AMS	ES	Computer Services	1,976
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	1,969
MUNICH RE	MUVGN	DE	Reinsurance	1,963
SHIMANO INC	7309	JP	Recreational Products	1,961
PERNOD RICARD	RI	FR	Distillers and Vintners	1,959
EVERSOURCE ENERGY	ES	US	Conventional Electricity	1,957
ESSILORLUXOTTICA	EL	FR	Medical Supplies	1,948
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	1,947
AB INBEV	ABI	BE	Brewers	1,942
CONSOLIDATED EDISON	ED	US	Conventional Electricity	1,940
AIRBUS	AIR	FR	Aerospace	1,939
KONE OYJ	KNEBV	FI	Machinery: Industrial	1,938
AXA	CS	FR	Full Line Insurance	1,931
EDISON INTERNATIONAL	EIX	US	Conventional Electricity	1,931
INDITEX	ITX	ES	Apparel Retailers	1,919
PROSUS	PRX	NL	Consumer Digital Services	1,914

Euronext ® Core Euro & Global Climate Change

INTESA SANPAOLO SPA	ISP	IT	Banks	1,911
VINCI	DG	FR	Construction	1,878
ING GROEP N.V.	INGA	NL	Banks	1,861
BANCO SANTANDER CENT	SAN	ES	Banks	1,851
BOSTON PROPERTIES	BXP	US	Office REITs	1,834

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>. © 2016, Euronext N.V. - All rights reserved.