

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

Mar-21

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2,34	Q1 2021	6,58%	P/E Incl. Neg LTM	61,23
Free float	2,34	YTD	6,58%	P/E Incl. Neg FY1	31,13
		2020	2,70%	P/E excl. Neg LTM	68,56
		2019	27,08%	P/E excl. Neg FY1	31,13
		2018	-12,11%	Price/Book	6,05
Components (full)	EUR Bil			Price/Sales	5,46
Average	77,74	Annualized	(%)	Price/Cash Flow	11,79
Median	52,51	2 Year	11,42%	Dividend Yield (%)	1,75
Largest	545,49	3 Years	8,06%		
Smallest	12,62	5 Years	7,61%	Risk	
		Since Base Date 31-Dec-2008	7,43%	Sharpe Ratio 1 Year	not calc.
Component Weights	(%)			Volatility 30 Day	not calc.
Largest	2,22				
Smallest	1,83				
Top ten	21,08				

Performance of other versions

EN Core Euro&Global Climate Change EW NR	(%)	EN Core Euro&Global Climate Change EW GR	(%)
Q1 2021	6,85%	Q1 2021	6,93%
YTD	6,85%	YTD	6,93%
2020	4,54%	2020	5,16%
2019	29,99%	2019	31,00%
2018	-10,15%	2018	-9,47%

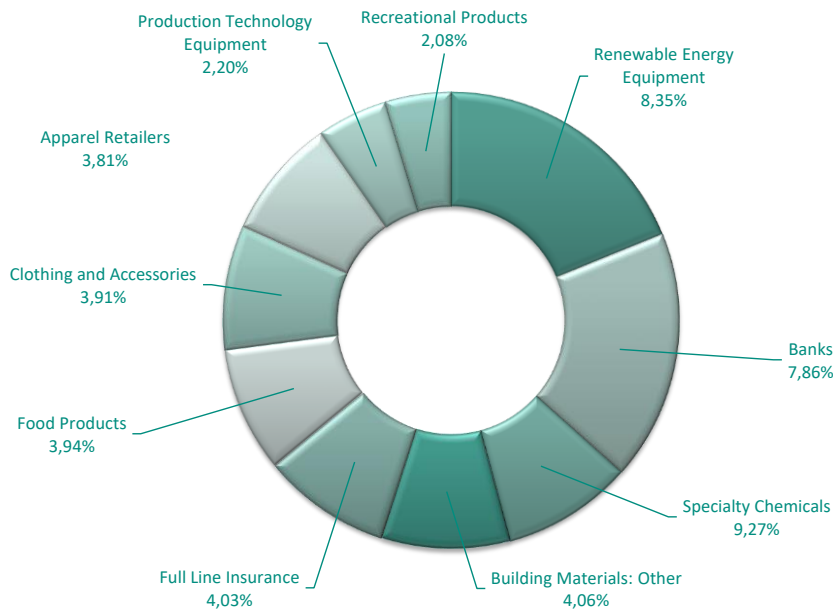
EN C Euro&Global Climate Change EW D5%	(%)	EN C Euro&Global ClimateChange EW D3 5%	(%)
Q1 2021	5,54%	Q1 2021	5,93%
YTD	5,54%	YTD	5,93%
2020	-0,58%	2020	0,93%
2019	23,65%	2019	25,52%
2018	-14,56%	2018	-13,26%

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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 Breakdown



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	2,224
ASML HOLDING	ASML	NL	Production Technology Equipment	2,203
VESTAS WIND SYSTEMS	VWS	DK	Renewable Energy Equipment	2,195
LINDE PLC	LINI	DE	Specialty Chemicals	2,082
SHIMANO INC	7309	JP	Recreational Products	2,081
RELX	REN	NL	Publishing	2,078
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2,068
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,057
KINGSPAN GROUP PLC	KRX	IE	Building Materials: Other	2,053
SIEMENS AG	SIE	DE	Diversified Industrials	2,042
ING GROEP N.V.	INGA	NL	Banks	2,040
ORSTED	ORSTE	DK	Multi-Utilities	2,038
AB INBEV	ABI	BE	Brewers	2,035
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,030
PHILIPS KON	PHIA	NL	Medical Equipment	2,029
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,027
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,025
DEUTSCHE POST AG	DPW	DE	Delivery Services	2,024
KONE OYJ	KNEBV	FI	Machinery: Industrial	2,023
SOLAREEDGE TECHN	SEDG	US	Renewable Energy Equipment	2,011
SANOFI	SAN	FR	Pharmaceuticals	2,011
DSM KON	DSM	NL	Food Products	2,010
UNILEVER	UNA	NL	Personal Products	2,005
ESSILORLUXOTTICA	EL	FR	Medical Supplies	2,003
CRH PLC ORD	CRG	IE	Building Materials: Other	2,003
LVMH	MC	FR	Clothing and Accessories	2,002
SAP	SAPG	DE	Software	2,002
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,000
AXA	CS	FR	Full Line Insurance	1,999
WEYERHAEUSER CO	WY	US	Timber REITs	1,997
L'OREAL	OR	FR	Cosmetics	1,996
VONOVIA SE	VNAN	DE	Real Estate Holding and Development	1,989
INTESA SANPAOLO SPA	ISP	IT	Banks	1,989
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	1,976
PROSUS	PRX	NL	Consumer Digital Services	1,974
BANCO SANTANDER CENT	SAN	ES	Banks	1,963
MUNICH RE	MUVGN	DE	Reinsurance	1,959
PERNOD RICARD	RI	FR	Distillers and Vintners	1,952
TESLA INC	TSLA	US	Automobiles	1,946
ALEXANDRIA RE EQ	ARE	US	Office REITs	1,941
DANONE	BN	FR	Food Products	1,934
KERING	KER	FR	Apparel Retailers	1,929
SIEMENS ENERGY AG	ENR1N	DE	Renewable Energy Equipment	1,923
HERMES INTL	RMS	FR	Clothing and Accessories	1,912
ADYEN	ADYEN	NL	Transaction Processing Services	1,888

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VINCI	DG	FR	Construction	1,885
INDITEX	ITX	ES	Apparel Retailers	1,877
AIRBUS	AIR	FR	Aerospace	1,873
BBVA	BBVA	ES	Banks	1,870
ADIDAS AG	ADSGN	DE	Footwear	1,828

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