

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

				Jun-21	
Market Capitalization		Performance		Fundamentals	
	EUR Bil		(%)		
Full	3,935.41	Q2 2021	3.81%	P/E Incl. Neg LTM	111.34
Free float	3,935.41	YTD	10.64%	P/E Incl. Neg FY1	42.44
		2020	2.70%	P/E excl. Neg LTM	126.19
		2019	27.08%	P/E excl. Neg FY1	46.04
		2018	-12.11%	Price/Book	9.92
Components (full)		Annualized		Risk	
	EUR Bil		(%)		
Average	82.6	2 Year	12.11%	Price/Sales	8.76
Median	52.7	3 Years	8.82%	Price/Cash Flow	60.90
Largest	552.1	5 Years	9.14%	Dividend Yield (%)	1.39
Smallest	14.43	Since Base Date 31-Dec-2008	7.60%	Sharpe Ratio 1 Year	not calc.
Component Weights				Volatility 30 Day	7.94
	(%)				
Largest	13.37				
Smallest	0.35				
Top ten	21.37				

Performance of other versions

EN Core Euro&Global Climate Change EW NR

	(%)
Q2 2021	4.74%
YTD	11.91%
2020	4.54%
2019	29.99%
2018	-10.15%

EN Core Euro&Global Climate Change EW GR

	(%)
Q2 2021	5.04%
YTD	12.32%
2020	5.16%
2019	31.00%
2018	-9.47%

EN C Euro&Global Climate Change EW D5%

	(%)
Q2 2021	3.44%
YTD	9.17%
2020	-0.58%
2019	23.65%
2018	-14.56%

EN C Euro&Global ClimateChange EW D3 5%

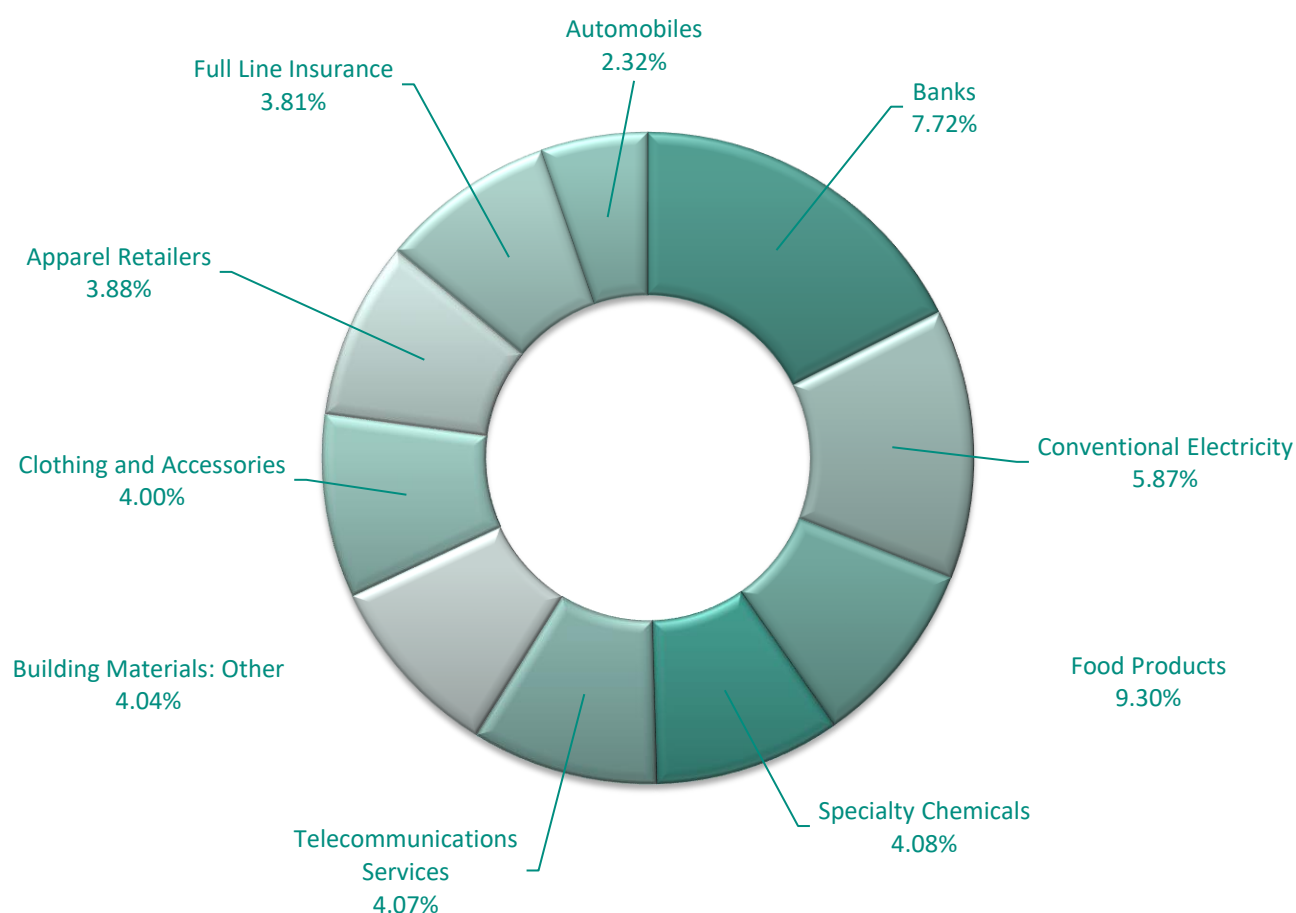
	(%)
Q2 2021	3.83%
YTD	9.99%
2020	0.93%
2019	25.52%
2018	-13.26%

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 Breakdown



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SHIMANO INC	7309	JP	Recreational Products	2.175
WEYERHAEUSER CO	WY	US	Timber REITs	2.032
VESTAS WIND SYSTEMS	VWS	DK	Renewable Energy Equipment	2.167
VONOVIA SE	VNAN	DE	Real Estate Holding and Development	2.039
UNILEVER	UNA	NL	Personal Products	1.962
TESLA INC	TSLA	US	Automobiles	2.321
SIEMENS AG	SIE	DE	Diversified Industrials	1.930
VINCI	DG	FR	Construction	1.882
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.002
SANOFI	SAN	FR	Pharmaceuticals	1.991
SAP	SAPG	DE	Software	1.978
BANCO SANTANDER CENT	SAN	ES	Banks	1.881
RELX	REN	NL	Publishing	2.000
PROSUS	PRX	NL	Consumer Digital Services	1.964
KERING	KER	FR	Apparel Retailers	1.969
PHILIPS KON	PHIA	NL	Medical Equipment	1.874
PERNOD RICARD	RI	FR	Distillers and Vintners	2.094
ORSTED	ORSTE	DK	Multi-Utilities	2.021
L'OREAL	OR	FR	Cosmetics	1.942
MUNICH RE	MUVGN	DE	Reinsurance	1.961
LVMH	MC	FR	Clothing and Accessories	1.953
LINDE PLC	LINI	DE	Specialty Chemicals	2.030
KINGSPAN GROUP PLC	KRX	IE	Building Materials: Other	2.045
KONE OYJ	KNEBV	FI	Machinery: Industrial	2.041
INDITEX	ITX	ES	Apparel Retailers	1.914
INTESA SANPAOLO SPA	ISP	IT	Banks	1.903
ING GROEP N.V.	INGA	NL	Banks	1.984
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	1.992
HERMES INTL	RMS	FR	Clothing and Accessories	2.044
EVERSOURCE ENERGY	ES	US	Conventional Electricity	1.961
ESSILORLUXOTTICA	EL	FR	Medical Supplies	2.106
EDISON INTERNATIONAL	EIX	US	Conventional Electricity	2.020
CONSOLIDATED EDISON	ED	US	Conventional Electricity	1.888
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1.995
DSM KON	DSM	NL	Food Products	2.073
DEUTSCHE POST AG	DPW	DE	Delivery Services	2.014
DANONE	BN	FR	Food Products	2.004
CRH PLC ORD	CRG	IE	Building Materials: Other	1.997
CELLNEX TELECOM	CLNX	ES	Telecommunications Services	2.071
BBVA	BBVA	ES	Banks	1.949
AXA	CS	FR	Full Line Insurance	1.882
ASML HOLDING	ASML	NL	Production Technology Equipment	2.005
ALEXANDRIA RE EQ	ARE	US	Office REITs	2.027
AMADEUS IT GROUP	AMS	ES	Computer Services	1.841
ALLIANZ SE	ALVG	DE	Full Line Insurance	1.928

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AIR LIQUIDE	AI	FR	Specialty Chemicals	2.045
AIRBUS	AIR	FR	Aerospace	1.918
ADYEN	ADYEN	NL	Transaction Processing Services	2.173
ADIDAS AG	ADSGN	DE	Footwear	2.145
AB INBEV	ABI	BE	Brewers	1.867

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