

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 Vigeo-Eiris as well as by their free float market capitalization.

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

March 31, 2022

| Market Capitalization | | EUR Bil | Performance | (%) | Fundamentals | | | |
|-----------------------|--|---------|----------------------------|--------|---------------------|-------------|-------------------|-------|
| Full | | 4,423 | Q1 2022 | -8.28% | P/E Incl. Neg LTM | 27.68 | | |
| | | | YTD | -8.28% | P/E Incl. Neg FY1 | 22.38 | | |
| | | | 2021 | 19.59% | P/E excl. Neg LTM | 27.68 | | |
| | | | 2020 | 2.70% | P/E excl. Neg FY1 | 22.38 | | |
| | | | 2019 | 27.08% | Price/Book | 5.33 | | |
| Components (full) | | EUR Bil | Annualized | | (%) | Price/Sales | 4.87 | |
| Average | | 88.3 | 2 Year | 22.81% | Price/Cash Flow | 56.31 | | |
| Median | | 53.0 | 3 Years | 8.51% | Dividend Yield (%) | 1.86 | | |
| Largest | | 1001.0 | 5 Years | 4.81% | Risk | | | |
| Smallest | | 19.1 | Since Base Date 31-12-2008 | 7.09% | Sharpe Ratio 1 Year | - | | |
| Component Weights | | (%) | | | | | Volatility 30 Day | 28.83 |
| Largest | | 2.53 | | | | | | |
| Smallest | | 1.77 | | | | | | |
| Top ten | | 21.81 | | | | | | |

Performance of other versions

| Euronext Core Euro & Global Climate Change EW NR | |
|--|--------|
| Q1 2022 | -8.04% |
| YTD | -8.04% |
| 2021 | 21.54% |
| 2020 | 4.54% |
| 2019 | 29.99% |

| Euronext Core Euro & Global Climate Change EW GR | |
|--|--------|
| Q1 2022 | -7.94% |
| YTD | -7.94% |
| 2021 | 22.15% |
| 2020 | 5.16% |
| 2019 | 31.00% |

| Euronext Core Euro & Global Climate Change EW Decrement 5% | |
|--|--------|
| Q1 2022 | -9.17% |
| YTD | -9.17% |
| 2021 | 15.61% |
| 2020 | -0.58% |
| 2019 | 23.65% |

| Euronext Core Euro & Global Climate Change EW Decrement 3.5% | |
|--|--------|
| Q1 2022 | -8.83% |
| YTD | -8.83% |
| 2021 | 17.36% |
| 2020 | - |
| 2019 | - |

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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 |
| Calculation and Distribution | Price, Gross and Net Return Index versions are available |
| Date Introduced | Euronext Core Euro & 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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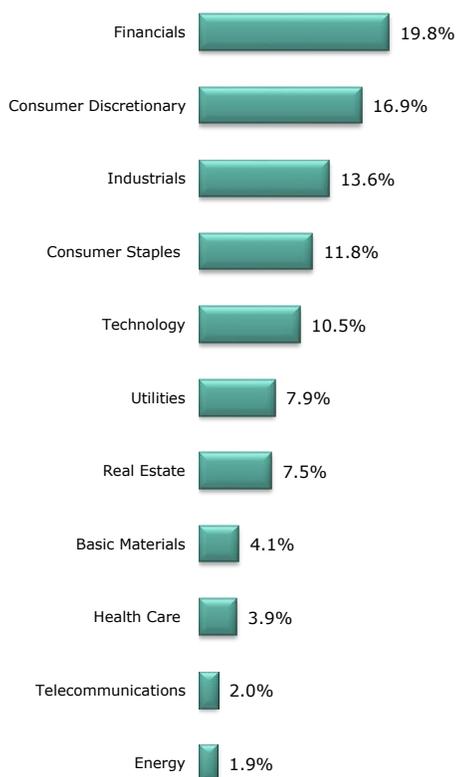
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Top 10 Components

| Company | MNEMO | Cnty | Sector (ICB) | Weight (%) |
|----------------------|-------|------|------------------------|--------------|
| TESLA INC | TSLA | US | Consumer Discretionary | 2.53 |
| HERMES INTL | RMS | FR | Consumer Discretionary | 2.22 |
| PROSUS | PRX | NL | Technology | 2.19 |
| ASML HOLDING | ASML | NL | Technology | 2.16 |
| CAPGEMINI | CAP | FR | Technology | 2.16 |
| PERNOD RICARD | RI | FR | Consumer Staples | 2.15 |
| DEUTSCHE BANK | DBK | DE | Financials | 2.13 |
| LVMH | MC | FR | Consumer Discretionary | 2.10 |
| INFINEON TECHNOLOGIE | IFXGN | DE | Technology | 2.10 |
| LINDE PLC | LINI | DE | Basic Materials | 2.08 |
| | | | | 21.81 |

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

