

Euronext® Developed World ESG Screened Index

EURONEXT
Indices

Objective

The Euronext® Developed World ESG Screened index is designed to reflect the price level trends in the trading of shares listed in the world. The index excludes companies flagged non-compliant with regards to Global Standards, or involved in some specific controversial activity, as defined by Sustainalytics. The index then selects all companies that have passed the screening from the Euronext Developed Market index. 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/indices-documents-bv-familv>.

Statistics

March 28, 2024

Market Capitalization	EUR Bil
Full	59,744
Free float	54,549

Components (full)	EUR Bil
Average	41.5
Median	15.3
Largest	2894.6
Smallest	1.1

Component Weights	(%)
Largest	5.31
Smallest	0.001
Top ten	23.61

Performance	(%)
QTD	11.34%
YTD	11.34%
2023	19.02%
2022	-17.15%
2021	28.40%

Annualized	(%)
2 Year	7.79%
3 Years	9.36%
5 Years	11.71%
Since Base Date 01-01-2010	10.75%

Fundamentals	
P/E Incl. Neg LTM	33.94
P/E Incl. Neg FY1	23.08
P/E excl. Neg LTM	44.89
P/E excl. Neg FY1	23.49
Price/Book	14.46
Price/Sales	7.64
Price/Cash Flow	24.40
Dividend Yield (%)	1.66

Performance of other versions

Euronext Developed World ESG Screened NR	
QTD	11.71%
YTD	11.71%
2023	20.83%
2022	-15.92%
2021	30.02%

Euronext Developed World ESG Screened GR	
QTD	11.83%
YTD	11.83%
2023	21.43%
2022	-15.51%
2021	30.56%

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Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	1442
Review of composition	Quarterly, effective after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Price index; Net return index and Gross return index versions are also available.
Date Introduced	Euronext Developed World ESG Screened Index family was introduced on 08 November 2023
Isin code / Base Value / Base Date	Euronext Developed World ESG Screened Index (NLESG0000048), 1000 as of 01 January 2010
	Euronext Developed World ESG Screened NR Index (NLESG0000055), 1000 as of 01 January 2010
	Euronext Developed World ESG Screened GR Index (NLESG0000063), 1000 as of 01 January 2010

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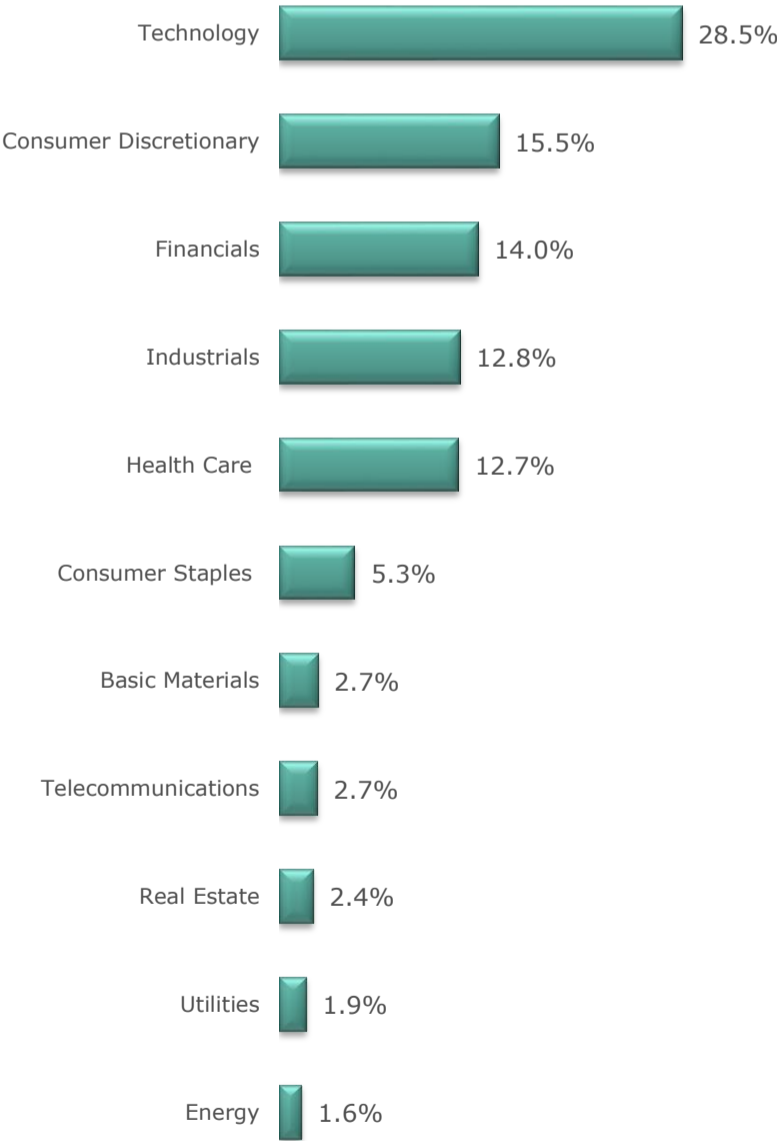
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
MICROSOFT CORP	MSFT	US	Technology	5.31
APPLE	AAPL	US	Technology	4.27
NVIDIA CORP	NVDA	US	Technology	3.79
AMAZON	AMZN	US	Consumer Discretionary	2.87
META PLTFORM ORD	META	US	Technology	1.82
ALPHABET CLASS A	GOOGL	US	Technology	1.51
ELI LILLY AND CO	LLY	US	Health Care	1.07
BROADCOM INC.	AVGO	US	Technology	1.05
JP MORGAN CHASE & CO	JPM	US	Financials	0.98
BERKSHIRE HATHAWAY B	BRKB	US	Financials	0.93
				23.61

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

