

Objective

The Euronext® Europe SBT 1.5 index is a free float market capitalisation weighted index that reflects the performance of companies from the Euronext® Europe 500 index with approved Science Based Targets 1.5°C on Scope 1 & 2 and below 2°C on Scope 3. The index also excludes companies involved in controversial activities, tobacco, controversial weapons, thermal coal extraction; shale energy, oil sands and arctic oil & gas extraction; or assessed Non-Compliant with regards to the UN Global Compact principles. The index is powered by SBTi, a partnership between CDP, the United Nations Global Compact, World Resources Institute (WRI) and the World Wide Fund for Nature (WWF). The index serves as an underlying for structured products, funds, exchange traded funds, options and futures.

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-familyv>.

Statistics

March 28, 2024

Market Capitalization	EUR Bil
Full	5,856
Free float	4,586

Components (full)	EUR Bil
Average	27.4
Median	10.6
Largest	418.0
Smallest	2.8

Component Weights	(%)
Largest	7.77
Smallest	0.051
Top ten	37.84

Performance	(%)
QTD	8.14%
YTD	8.14%
2023	13.08%
2022	-15.97%
2021	24.29%

Annualized	(%)
2 Year	6.18%
3 Years	6.38%
5 Years	7.80%
Since Base Date 01-01-2010	8.02%

Fundamentals	
P/E Incl. Neg LTM	23.19
P/E Incl. Neg FY1	21.95
P/E excl. Neg LTM	28.22
P/E excl. Neg FY1	22.61
Price/Book	6.76
Price/Sales	4.14
Price/Cash Flow	17.98
Dividend Yield (%)	2.32

Performance of other versions

Euronext Europe SBT 1.5 NR	
QTD	8.55%
YTD	8.55%
2023	15.48%
2022	-14.18%
2021	26.51%

Euronext Europe SBT 1.5 GR	
QTD	8.64%
YTD	8.64%
2023	16.11%
2022	-13.72%
2021	27.09%

Euronext Europe SBT 1.5 NR Decrement 3.75%	
QTD	7.55%
YTD	7.55%
2023	11.24%
2022	-17.33%
2021	21.86%

Euronext Europe SBT 1.5 NR Decrement 4%	
QTD	7.49%
YTD	7.49%
2023	10.96%
2022	-17.54%
2021	21.55%

Euronext Europe SBT 1.5 NR Decrement 5%	
QTD	7.22%
YTD	7.22%
2023	9.85%
2022	-18.36%
2021	20.35%

Euronext Europe SBT 1.5 GR Decrement 3.75%	
QTD	7.64%
YTD	7.64%
2023	11.85%
2022	-16.89%
2021	22.41%

Euronext Europe SBT 1.5 GR Decrement 4%	
QTD	7.57%
YTD	7.57%
2023	11.57%
2022	-17.10%
2021	22.11%

Euronext Europe SBT 1.5 GR Decrement 5%	
QTD	7.31%
YTD	7.31%
2023	10.45%
2022	-17.92%
2021	20.89%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	214
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, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext Europe SBT 1.5 Index family was introduced on 24 April 2023
Isin code / Base Value / Base Date	Euronext Europe SBT 1.5 Index (FRESG0001304), 1000 as of 01 January 2010
	Euronext Europe SBT 1.5 NR Index (FRESG0001312), 1000 as of 01 January 2010
	Euronext Europe SBT 1.5 GR Index (FRESG0001320), 1000 as of 01 January 2010
	Euronext Europe SBT 1.5 NR Decrement 3.75% Index (FRESG0001338), 1000 as of 01 January 2010
	Euronext Europe SBT 1.5 NR Decrement 4% Index (FRESG0001346), 1000 as of 01 January 2010
	Euronext Europe SBT 1.5 NR Decrement 5% Index (FRESG0001353), 1000 as of 01 January 2010
	Euronext Europe SBT 1.5 GR Decrement 3.75% Index (FRESG0001361), 1000 as of 01 January 2010
	Euronext Europe SBT 1.5 GR Decrement 4% Index (FRESG0001379), 1000 as of 01 January 2010

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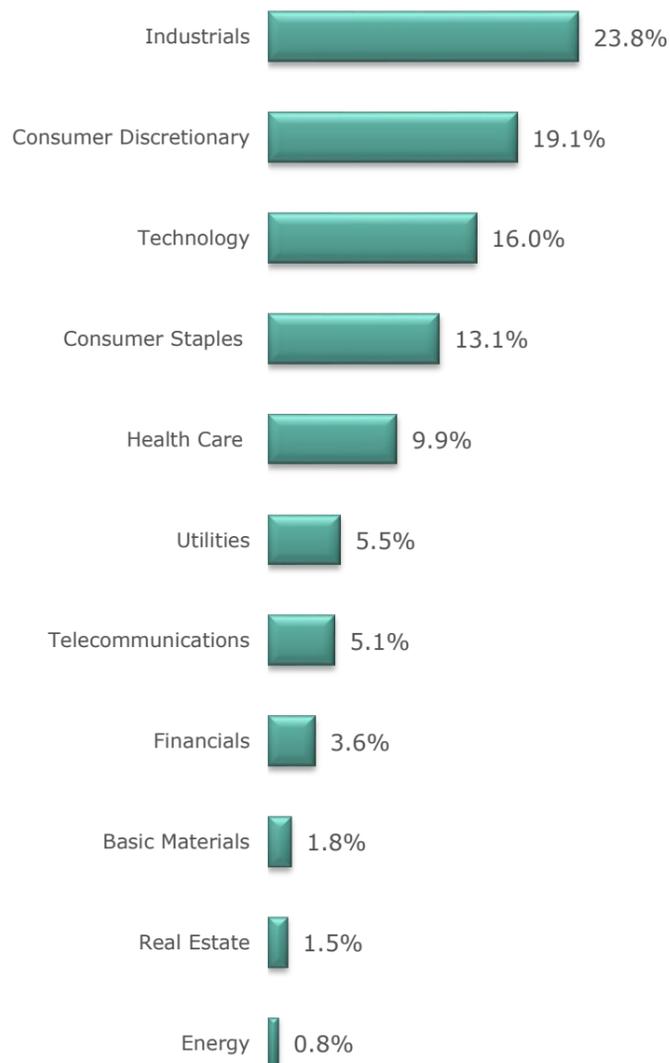
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	7.77
NESTLE SA	NESN	CH	Consumer Staples	5.73
SAP	SAPG	DE	Technology	4.59
LVMH	MC	FR	Consumer Discretionary	4.56
ASTRAZENECA	AZN	GB	Health Care	4.22
SIEMENS AG	SIE	DE	Industrials	2.62
SCHNEIDER ELECTRIC	SU	FR	Industrials	2.62
AIRBUS	AIR	FR	Industrials	2.21
GSK PLC	GSK	GB	Health Care	1.79
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	1.71
				37.84

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

