BEL® ESG Index

EURONEXT Indices

March 28, 2024

Objective 💮

The BEL® ESG Index is a free float market capitalisation weighted index that reflects the performance of the 20 companies with the best ESG risk rating selected among the best in their subindustry from the BEL 20 Index and BEL Mid Index. It excludes companies involved in controversial activities, tobacco, controversial weapons, Oil Sands or assessed to be Non-Compliant with the UN Global Compact principles. The Environmental, Social and Governance risk rating is assessed by Sustainalytics. 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-familv.

Statistics 📶

Market Capitalization	EUR Bil	Performance	(%)
Full	119.73	QTD	3.11%
Free float	75.07	YTD	3.11%
		2023	3.89%
		2022	-16.59%
Components (full)	EUR Bil	2021	19.86%
Average	6.0		
Median	3.5	Annualized	(%)
Largest	29.0	2 Year	-3.55%
Smallest	0.5	3 Years	-0.74%
		5 Years	0.62%

Component Weights	(%)
Largest	12.28
Smallest	0.76
Top ten	80.15

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QTD	3.11%
YTD	3.11%
2023	3.89%
2022	-16.59%
2021	19.86%

Annualized	(%)
2 Year	-3.55%
3 Years	-0.74%
5 Years	0.62%
Since Base Date 01-01-2013	3.69%

Fundamentals	
P/E Incl. Neg LTM	35.38
P/E Incl. Neg FY1	15.59
P/E excl. Neg LTM	41.76
P/E excl. Neg FY1	15.59
Price/Book	1.31
Price/Sales	5.32
Price/Cash Flow	9.56
Dividend Yield (%)	2.78

Performance of other versions

BEL ESG NR		BEL ESG GR	
QTD	3.11%	QTD	3.11%
YTD	3.11%	YTD	3.11%
2023	6.56%	2023	7.71%
2022	-14.49%	2022	-13.60%
2021	22.57%	2021	23.68%

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Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	20
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	BEL ESG Index family was introduced on 15 February 2023
Isin code / Base Value / Base Date	BEL ESG Index (BE0004645868), 1000 as of 01 January 2013
	BEL ESG NR Index (BE0004646874), 1000 as of 01 January 2013
	BEL ESG Index (BE0004645868), 1000 as of 01 January 2013

BEL ESG GR Index (BE0004647880), 1000 as of 01 January 2013

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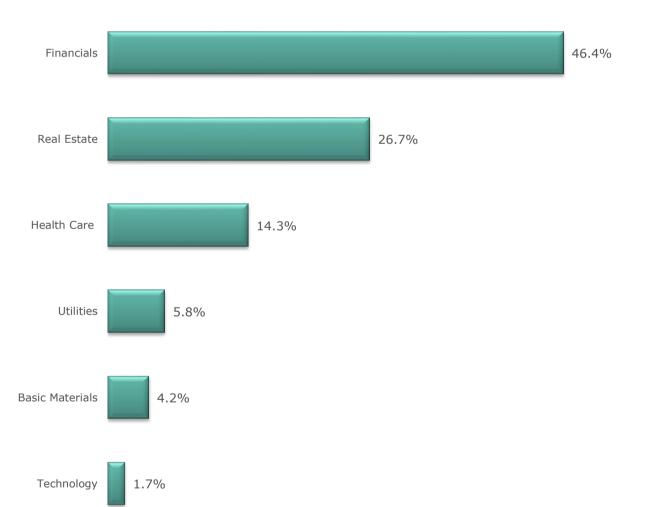
Indices

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Top 10 Components $e_{\Theta\Theta\Theta}$

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
UCB	UCB	BE	Health Care	12.28
AGEAS	AGS	BE	Financials	12.07
КВС	КВС	BE	Financials	11.68
GBL	GBLB	BE	Financials	9.95
WDP	WDP	BE	Real Estate	8.17
ACKERMANS V.HAAREN	АСКВ	BE	Financials	6.21
ELIA GROUP	ELI	BE	Utilities	5.82
SOFINA	SOF	BE	Financials	5.01
AEDIFICA	AED	BE	Real Estate	4.76
AZELIS GROUP	AZE	BE	Basic Materials	4.20
				80.15

Portfolio Analysis



Top Sectors Breakdown

Telecommunications 0.8%

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