

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-by-family>.

Statistics

September 30, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	144.01	QTD	8.31%	P/E Incl. Neg LTM	26.63
Free float	65.59	YTD	11.53%	P/E Incl. Neg FY1	16.03
		2023	3.89%	P/E excl. Neg LTM	28.87
		2022	-16.59%	P/E excl. Neg FY1	16.03
		2021	19.86%	Price/Book	1.55
				Price/Sales	4.31
				Price/Cash Flow	12.63
				Dividend Yield (%)	2.88
Components (full)	EUR Bil	Annualized	(%)		
Average	7.2	2 Year	13.21%		
Median	4.5	3 Years	-0.21%		
Largest	31.5	5 Years	1.83%		
Smallest	1.1	Since Base Date 01-01-2013	4.22%		
Component Weights	(%)				
Largest	12.16				
Smallest	1.18				
Top ten	78.28				

Performance of other versions

BEL ESG NR		BEL ESG GR	
QTD	9.55%	QTD	9.58%
YTD	14.19%	YTD	15.32%
2023	6.56%	2023	7.71%
2022	-14.49%	2022	-13.60%
2021	22.57%	2021	23.68%

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

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
UCB	UCB	BE	Health Care	12.16
KBC	KBC	BE	Financials	11.95
AGEAS	AGS	BE	Financials	11.61
GBL	GBLB	BE	Financials	8.56
WDP	WDP	BE	Real Estate	6.37
ACKERMANS V.HAAREN	ACKB	BE	Financials	6.30
D'IETEREN GROUP	DIE	BE	Consumer Discretionary	6.19
SOFINA	SOF	BE	Financials	5.27
ELIA GROUP	ELI	BE	Utilities	5.15
AZELIS GROUP	AZE	BE	Basic Materials	4.73
				78.28

Portfolio Analysis

Top Sectors Breakdown

