

## Objective

The Euronext® Biodiversité Climat Conviction PAB index is designed to reflect the price level trends in the trading of shares listed in the Eurozone. It includes companies that avoid negative activities, as measured by their biodiversity scores and SDG ratings provided by ISS ESG. The index is Non-Market Capitalisation weighted and is based on an optimization approach for the decarbonization objectives. The index can serve 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-by-family>.

## Statistics

July 3, 2024

### Market Capitalization EUR Bil

Full	2,759
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### Components (full) EUR Bil

Average	69.1
Median	38.4
Largest	393.9
Smallest	8.7

### Component Weights (%)

Largest	12.46
Smallest	0.11
Top ten	66.68

### Performance (%)

QTD	1.58%
YTD	9.94%
2023	23.60%
2022	-16.58%
2021	24.83%

### Annualized (%)

2 Year	17.08%
3 Years	6.35%
5 Years	11.44%
Since Base Date 31-12-2009	8.30%

### Fundamentals

P/E Incl. Neg LTM	25.27
P/E Incl. Neg FY1	22.29
P/E excl. Neg LTM	26.72
P/E excl. Neg FY1	22.29
Price/Book	6.61
Price/Sales	3.91
Price/Cash Flow	19.88
Dividend Yield (%)	2.87
Ratio Free Float Market Cap*	37.8%

## Performance of other versions

### Euronext Biodiversité Climat Conviction PAB NR

QTD	1.59%
YTD	12.13%
2023	26.28%
2022	-14.59%
2021	26.99%

### Euronext Biodiversité Climat Conviction PAB GR

QTD	1.59%
YTD	12.83%
2023	27.14%
2022	-13.96%
2021	27.69%

### Euronext Biodiversité Climat Conviction PAB Decrement 3.5%

QTD	1.54%
YTD	10.14%
2023	21.95%
2022	-17.52%
2021	22.62%

### Euronext Biodiversité Climat Conviction PAB Decrement 5%

QTD	1.52%
YTD	9.30%
2023	20.14%
2022	-18.75%
2021	20.80%

\*Benchmark: Euronext Eurozone 300

## Index Facts

Categories	Facts
Weighting	Index weights are constructed using an optimization process that aims to achieve the PAB decarbonisation objectives.
Component Number	40
Review of composition	Quarterly, effective after the market close of the last trading day 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 Biodiversité Climat Conviction PAB Index family was introduced on 03 July 2024
Isin code / Base Value / Base Date	Euronext Biodiversité Climat Conviction PAB Index (FRESG0002583), 1000 as of 31 December 2009
	Euronext Biodiversité Climat Conviction PAB NR Index (FRESG0002591), 1000 as of 31 December 2009
	Euronext Biodiversité Climat Conviction PAB GR Index (FRESG0002609), 1000 as of 31 December 2009
	Euronext Biodiversité Climat Conviction PAB Decrement 3.5% Index (FRESG0002617), 1000 as of 31 December 2009
	Euronext Biodiversité Climat Conviction PAB Decrement 5% Index (FRESG0002765), 1000 as of 31 December 2009

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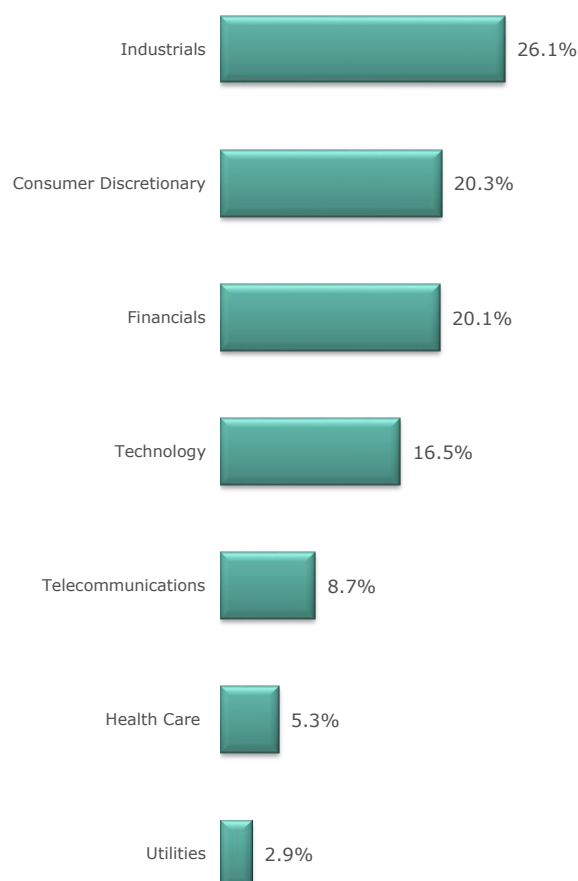
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
LVMH	MC	FR	Consumer Discretionary	12.46
ASML HOLDING	ASML	NL	Technology	12.26
VINCI	DG	FR	Industrials	8.24
SIEMENS AG	SIE	DE	Industrials	7.84
INDITEX	ITX	ES	Consumer Discretionary	7.50
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	5.28
LEGRAND	LR	FR	Industrials	3.58
SCHNEIDER ELECTRIC	SU	FR	Industrials	3.54
SAP	SAPG	DE	Technology	3.03
PHILIPS KON	PHIA	NL	Health Care	2.96
				<b>66.68</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

