

Euronext® ESG Biodiversity Screened Eurozone 50 Index

Objective

The Euronext® ESG Biodiversity Screened Eurozone 50 index family is designed to reflect the price level trends in the trading of shares that have the ability to identify and reduce the negative biodiversity impact of their activities. The Euronext® ESG Biodiversity Screened Eurozone 50 index includes most common ESG investment approaches adopted by institutional and private investors such as norm-based exclusion filters applied in accordance with the UN Global Compact Principles or involvement in coal, oil and gas, controversial weapons and tobacco. 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-by-family>.

Statistics

December 31, 2023

Market Capitalization	EUR Bil
Full	2,243
Free float	1,707

Components (full)	EUR Bil
Average	44.7
Median	30.9
Largest	241.0
Smallest	12.3

Component Weights	(%)
Largest	6.32
Smallest	0.61
Top ten	47.52

Performance	(%)
QTD	9.65%
YTD	22.04%
2022	-16.48%
2021	24.77%
2020	1.28%

Annualized	(%)
2 Year	0.96%
3 Years	8.34%
5 Years	10.09%
Since Base Date 01-01-2010	5.69%

Fundamentals	
P/E Incl. Neg LTM	19.85
P/E Incl. Neg FY1	17.51
P/E excl. Neg LTM	21.29
P/E excl. Neg FY1	18.67
Price/Book	3.85
Price/Sales	2.65
Price/Cash Flow	13.13
Dividend Yield (%)	3.16

Risk	
Sharpe Ratio 1 Year	0.0%
Volatility 30 Day	0.06

Performance of other versions

Euronext ESG Biodiversity Screened Eurozone 50 GR	
QTD	10.00%
YTD	25.52%
2022	-13.95%
2021	27.35%
2020	3.44%

Euronext ESG Biodiversity Screened Eurozone 50 NR	
QTD	9.92%
YTD	24.69%
2022	-14.53%
2021	26.77%
2020	2.93%

Euronext ESG Biodiversity Screened Eurozone 50 Decrement 4%	
QTD	8.83%
YTD	19.81%
2022	-17.87%
2021	21.81%
2020	-1.12%

Euronext ESG Biodiversity Screened Eurozone 50 Decrement 5%	
QTD	8.56%
YTD	18.62%
2022	-18.69%
2021	20.59%
2020	-2.11%

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Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	50
Review of composition	Quarterly review 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 ESG Biodiversity Screened Eurozone 50 Index family was introduced on 18 November 2021
Isin code / Base Value / Base Date	Euronext ESG Biodiversity Screened Eurozone 50 Index (FRESG0000090), 1000 as of 01 January 2010
	Euronext ESG Biodiversity Screened Eurozone 50 GR Index (FRESG0000116), 1000 as of 01 January 2010
	Euronext ESG Biodiversity Screened Eurozone 50 NR Index (FRESG0000108), 1000 as of 01 January 2010
	Euronext ESG Biodiversity Screened Eurozone 50 Decrement 4% Index (FRESG0000124), 1000 as of 01 January 2010
	Euronext ESG Biodiversity Screened Eurozone 50 Decrement 5% Index (FRESG0000132), 1000 as of 01 January 2010

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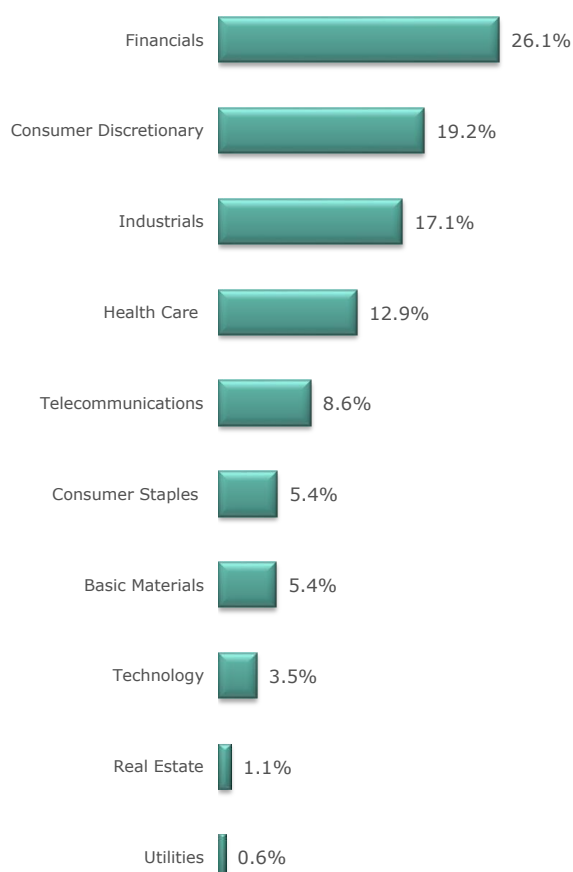
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
L'OREAL	OR	FR	Consumer Discretionary	6.32
SCHNEIDER ELECTRIC	SU	FR	Industrials	6.06
SANOFI	SAN	FR	Health Care	5.94
ALLIANZ SE	ALVG	DE	Financials	5.68
AIR LIQUIDE	AI	FR	Basic Materials	5.36
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	4.42
RELX	REN	NL	Consumer Discretionary	4.13
ESSILORLUXOTTICA	EL	FR	Health Care	3.35
AXA	CS	FR	Financials	3.29
MUNICH RE	MUVGN	DE	Financials	2.98
				47.52

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

