

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

March 28, 2024

Market Capitalization	EUR Bil
Full	2,814
Free float	2,311

Components (full)	EUR Bil
Average	56.2
Median	36.7
Largest	359.7
Smallest	11.3

Component Weights	(%)
Largest	15.43
Smallest	0.45
Top ten	51.21

Performance	(%)
QTD	10.07%
YTD	10.07%
2023	22.04%
2022	-16.48%
2021	24.77%

Annualized	(%)
2 Year	12.40%
3 Years	8.91%
5 Years	9.45%
Since Base Date 01-01-2010	6.30%

Fundamentals	
P/E Incl. Neg LTM	23.55
P/E Incl. Neg FY1	20.70
P/E excl. Neg LTM	24.53
P/E excl. Neg FY1	21.90
Price/Book	7.33
Price/Sales	4.67
Price/Cash Flow	22.09
Dividend Yield (%)	2.91

Performance of other versions

Euronext ESG Biodiversity Screened Eurozone 50 GR	
QTD	10.21%
YTD	10.21%
2023	25.52%
2022	-13.95%
2021	27.35%

Euronext ESG Biodiversity Screened Eurozone 50 NR	
QTD	10.18%
YTD	10.18%
2023	24.69%
2022	-14.53%
2021	26.77%

Euronext ESG Biodiversity Screened Eurozone 50 Decrement 4%	
QTD	9.10%
YTD	9.10%
2023	19.81%
2022	-17.87%
2021	21.81%

Euronext ESG Biodiversity Screened Eurozone 50 Decrement 5%	
QTD	8.83%
YTD	8.83%
2023	18.62%
2022	-18.69%
2021	20.59%

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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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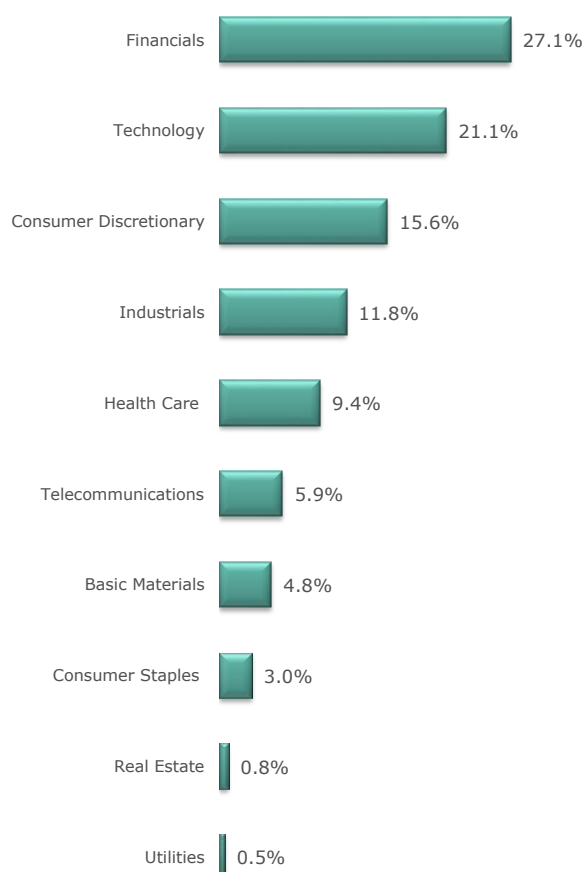
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	15.43
SCHNEIDER ELECTRIC	SU	FR	Industrials	5.20
ALLIANZ SE	ALVG	DE	Financials	4.71
L'OREAL	OR	FR	Consumer Discretionary	4.57
SANOFI	SAN	FR	Health Care	4.48
AIR LIQUIDE	AI	FR	Basic Materials	4.38
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	3.40
RELX	REN	NL	Consumer Discretionary	3.27
AXA	CS	FR	Financials	2.91
ESSILORLUXOTTICA	EL	FR	Health Care	2.88
				51.21

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

