

# Euronext® ESG Biodiversity Screened Transatlantic 80 Index

## Objective

The Euronext® ESG Biodiversity Screened Transatlantic 80 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 Transatlantic 80 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-bv-familv>.

## Statistics

March 28, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	9,984	QTD	8.65%	P/E Incl. Neg LTM	32.25
		YTD	8.65%	P/E Incl. Neg FY1	21.10
		2023	21.16%	P/E excl. Neg LTM	32.51
		2022	-16.90%	P/E excl. Neg FY1	21.10
		2021	26.34%	Price/Book	9.68
				Price/Sales	4.78
				Price/Cash Flow	18.88
				Dividend Yield (%)	1.95
Components (full)	EUR Bil	Annualized	(%)		
Average	125.0	2 Year	9.22%		
Median	97.8	3 Years	8.90%		
Largest	518.4	5 Years	10.27%		
Smallest	21.1	Since Base Date 01-01-2010	10.27%		
Component Weights	(%)				
Largest	1.36				
Smallest	1.06				
Top ten	13.31				

## Performance of other versions

Euronext ESG Biodiversity Screened Transatlantic 80 NR	
QTD	8.85%
YTD	8.85%
2023	23.40%
2022	-15.25%
2021	28.02%

Euronext ESG Biodiversity Screened Transatlantic 80 GR	
QTD	8.93%
YTD	8.93%
2023	24.17%
2022	-14.70%
2021	28.61%

Euronext ESG Biodiversity Screened Transatlantic 80 Decrement 4%	
QTD	7.79%
YTD	7.79%
2023	18.57%
2022	-18.57%
2021	23.00%

Euronext ESG Biodiversity Screened Transatlantic 80 Decrement 5%	
QTD	7.52%
YTD	7.52%
2023	17.40%
2022	-19.38%
2021	21.78%

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## Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	80
Review of composition	Quarterly 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 Transatlantic 80 Index family was introduced on 02 March 2022
Isin code / Base Value / Base Date	Euronext ESG Biodiversity Screened Transatlantic 80 Index (FRESG0000405), 1000 as of 01 January 2010
	Euronext ESG Biodiversity Screened Transatlantic 80 NR Index (FRESG0000413), 1000 as of 01 January 2010
	Euronext ESG Biodiversity Screened Transatlantic 80 GR Index (FRESG0000421), 1000 as of 01 January 2010
	Euronext ESG Biodiversity Screened Transatlantic 80 Decrement 4% Index (FRESG0000439), 1000 as of 01 January 2010
	Euronext ESG Biodiversity Screened Transatlantic 80 Decrement 5% Index (FRESG0000447), 1000 as of 01 January 2010

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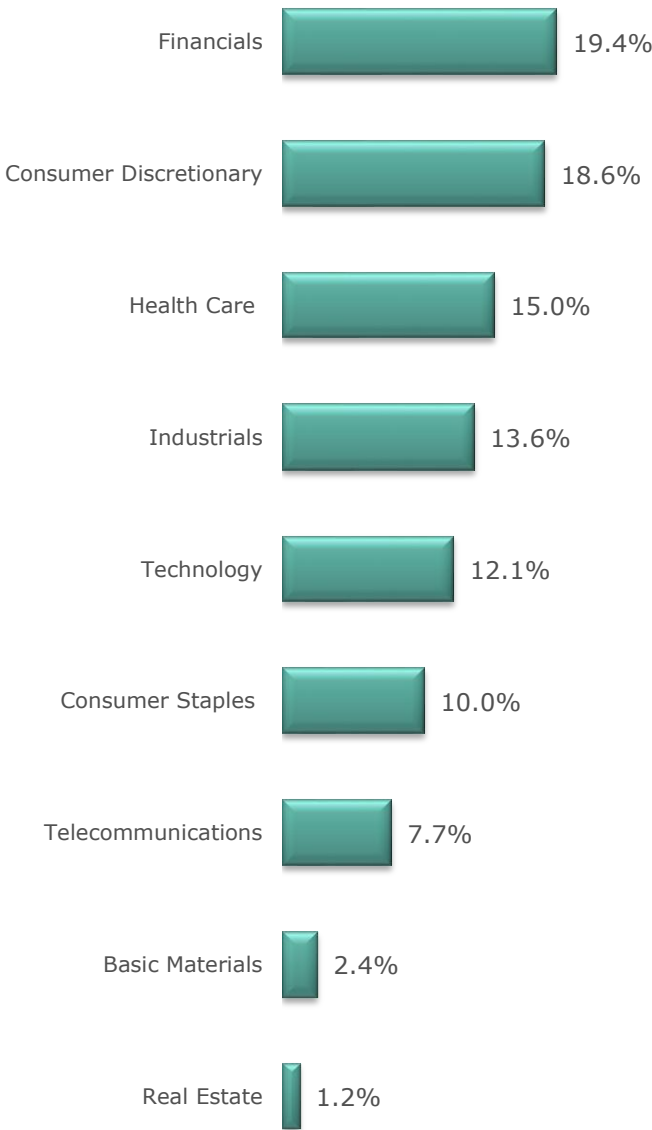
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
UNICREDIT	CRDI	IT	Financials	1.36
BNP PARIBAS ACT.A	BNP	FR	Financials	1.36
CHARLES SCHWAB CORP.	SCHW	US	Financials	1.35
BBVA	BBVA	ES	Financials	1.33
ING GROEP N.V.	INGA	NL	Financials	1.33
PEPSICO	PEP	US	Consumer Staples	1.32
CVS HEALTH CORP.	CVS	US	Consumer Staples	1.32
INTESA SANPAOLO SPA	ISP	IT	Financials	1.32
CIGNA GROUP	CI	US	Health Care	1.31
LOWE'S COMPANIES INC	LOW	US	Consumer Discretionary	1.30
				<b>13.31</b>

## Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

