

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-by-family>.

Statistics

December 31, 2023

Market Capitalization	EUR Bil
Full	9,814

Components (full)	EUR Bil
Average	122.3
Median	99.7
Largest	715.1
Smallest	18.6

Component Weights	(%)
Largest	1.40
Smallest	1.12
Top ten	13.34

Performance	(%)
QTD	9.11%
YTD	21.16%
2022	-16.90%
2021	26.34%
2020	4.61%

Annualized	(%)
2 Year	0.34%
3 Years	8.35%
5 Years	11.21%
Since Base Date 01-01-2010	9.81%

Fundamentals	
P/E Incl. Neg LTM	22.06
P/E Incl. Neg FY1	19.82
P/E excl. Neg LTM	25.08
P/E excl. Neg FY1	21.00
Price/Book	9.30
Price/Sales	4.28
Price/Cash Flow	15.89
Dividend Yield (%)	1.98

Risk	
Sharpe Ratio 1 Year	0.0%
Volatility 30 Day	0.07

Performance of other versions

Euronext ESG Biodiversity Screened Transatlantic 80 NR	
QTD	9.41%
YTD	23.40%
2022	-15.25%
2021	28.02%
2020	6.23%

Euronext ESG Biodiversity Screened Transatlantic 80 GR	
QTD	9.52%
YTD	24.17%
2022	-14.70%
2021	28.61%
2020	6.83%

Euronext ESG Biodiversity Screened Transatlantic 80 Decrement 4%	
QTD	8.32%
YTD	18.57%
2022	-18.57%
2021	23.00%
2020	2.05%

Euronext ESG Biodiversity Screened Transatlantic 80 Decrement 5%	
QTD	8.06%
YTD	17.40%
2022	-19.38%
2021	21.78%
2020	1.03%

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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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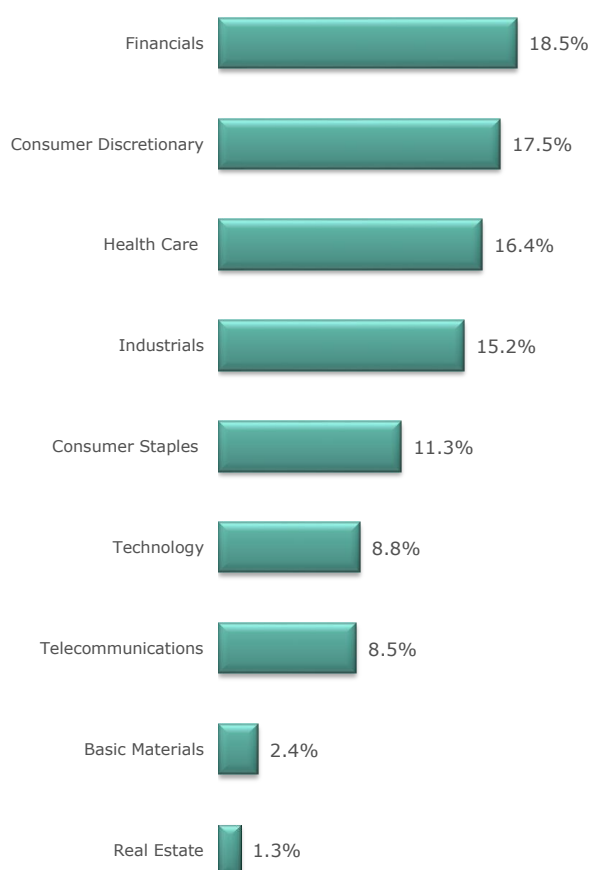
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
INTEL CORP	INTC	US	Technology	1.40
DEERE & CO	DE	US	Industrials	1.36
AMERICAN EXPRESS	AXP	US	Industrials	1.34
PROLOGIS INC	PLD	US	Real Estate	1.34
DSM FIRMENICH AG	DSFIR	NL	Consumer Staples	1.34
SAINT GOBAIN	SGO	FR	Industrials	1.33
HEINEKEN	HEIA	NL	Consumer Staples	1.31
MERCK KGA	MERCK	DE	Health Care	1.31
THERMO FISHER SCIENT	TMO	US	Health Care	1.31
LOWE'S COMPANIES INC	LOW	US	Consumer Discretionary	1.31
				13.34

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

