

Euronext® ESG Eurozone Biodiversity Leaders PAB Index

Objective

The Euronext® ESG Eurozone Biodiversity Leaders PAB index selects the 30% top ranked company per ICB Super Sector included in Euronext® Eurozone 300 index in term of biodiversity score (CBF) as provided by Iceberg Data Lab - after exclusion of companies involved in UNGC controversies, controversial weapons, tobacco, coal, tar sands and oil shale, fossil fuel and among the 20% worst ESG score as assessed by Moody's ESG. Index weights are constructed using an optimization process that aims to achieve the PAB decarbonisation objectives while minimizing the sectorial weights' deviation relative to the Index Starting Universe. Euronext® ESG Eurozone Biodiversity Leaders PAB index meets the requirement of the "EU Paris-aligned Benchmarks" (PAB). 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	2,716	QTD	8.72%	P/E Incl. Neg LTM	29.44
		YTD	8.72%	P/E Incl. Neg FY1	20.30
		2023	14.23%	P/E excl. Neg LTM	31.16
		2022	-18.46%	P/E excl. Neg FY1	23.26
		2021	28.57%	Price/Book	4.92
				Price/Sales	3.94
				Price/Cash Flow	16.84
				Dividend Yield (%)	2.69
				Ratio Free Float Market Cap*	30.9%
				Tracking Error 1Y*	3.71
Components (full)	EUR Bil	Annualized	(%)		
Average	40.0	2 Year	5.41%		
Median	12.8	3 Years	5.73%		
Largest	418.0	5 Years	8.78%		
Smallest	2.1	Since Base Date 01-01-2010	6.42%		
Component Weights	(%)				
Largest	11.17				
Smallest	0.040				
Top ten	52.96				

Performance of other versions

Euronext ESG Eurozone Biodiversity Leaders PAB GR	
QTD	8.78%
YTD	8.78%
2023	17.19%
2022	-16.21%
2021	30.72%

Euronext ESG Eurozone Biodiversity Leaders PAB NR	
QTD	8.77%
YTD	8.77%
2023	16.54%
2022	-16.72%
2021	30.23%

*Benchmark: Euronext Eurozone 300

Euronext ESG Eurozone Biodiversity Leaders PAB Decrement 3.5%	
QTD	7.84%
YTD	7.84%
2023	-
2022	-
2021	-

Euronext® ESG Eurozone Biodiversity Leaders PAB Index

Index Facts

Categories	Facts
Weighting	Index weights are constructed using an optimization process that aims to achieve the PAB decarbonisation objectives while minimizing the sectorial weights' deviation relative to the Index Starting Universe.
Component Number	68
Review of composition	Annually after the market close of the third Friday of September.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	Euronext ESG Eurozone Biodiversity Leaders PAB Index family was introduced on 29 June 2022
Isin code / Base Value / Base Date	<p>Euronext ESG Eurozone Biodiversity Leaders PAB Index (FRESG0000371), 1000 as of 01 January 2010</p> <p>Euronext ESG Eurozone Biodiversity Leaders PAB GR Index (FRESG0000389), 1000 as of 01 January 2010</p> <p>Euronext ESG Eurozone Biodiversity Leaders PAB NR Index (FRESG0000397), 1000 as of 01 January 2010</p> <p>Euronext ESG Eurozone Biodiversity Leaders PAB Decrement 3.5% Index (FRESG0001403), 1000 as of 01 January 2010</p>

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2024, Euronext N.V. - All rights reserved.

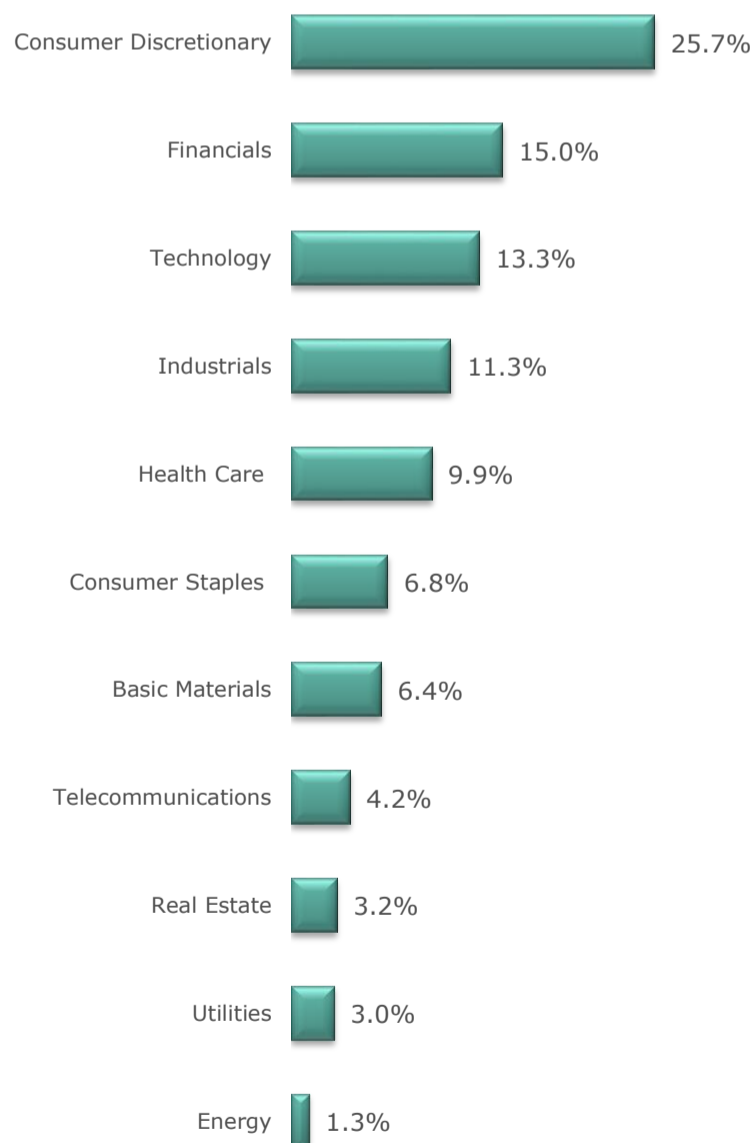
Euronext® ESG Eurozone Biodiversity Leaders PAB Index

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SAP	SAPG	DE	Technology	11.17
ESSILORLUXOTTICA	EL	FR	Health Care	7.14
LVMH	MC	FR	Consumer Discretionary	7.07
AIR LIQUIDE	AI	FR	Basic Materials	5.63
DEUTSCHE POST	DHLN	DE	Industrials	4.52
FERRARI	RACE	IT	Consumer Discretionary	4.42
L'OREAL	OR	FR	Consumer Discretionary	3.69
INDITEX	ITX	ES	Consumer Discretionary	3.48
BMW	BMWG	DE	Consumer Discretionary	2.93
LEGRAND	LR	FR	Industrials	2.90
				52.96

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

