

## Objective

The Euronext® Earth Focus 40 Index aims to mirror the price movements of shares traded within the Eurozone. It comprises companies that steer clear of negative activities and companies are screened on their biodiversity scores. The index is a free float market capitalisation weighted index. 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

April 23, 2024

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		2,380	QTD		-2.04%	P/E Incl. Neg LTM	10.50
Free float		1,860	YTD		8.18%	P/E Incl. Neg FY1	20.89
			2023		22.38%	P/E excl. Neg LTM	23.12
			2022		-14.77%	P/E excl. Neg FY1	22.24
			2021		33.10%	Price/Book	6.14
						Price/Sales	4.00
Components (full)		EUR Bil	Annualized		(%)	Price/Cash Flow	18.88
Average		59.5	2 Year		12.88%	Dividend Yield (%)	2.61
Median		30.5	3 Years		9.53%		
Largest		399.5	5 Years		10.90%		
Smallest		10.8	Since Base Date 31-12-2014		7.89%		
Component Weights		(%)					
Largest		12.10					
Smallest		0.58					
Top ten		61.06					

## Performance of other versions

Euronext Earth Focus 40 NR		Euronext Earth Focus 40 GR		Euronext Earth Focus 40 Decrement 5%	
QTD	-1.85%	QTD	-1.78%	QTD	-2.20%
YTD	8.83%	YTD	9.07%	YTD	7.11%
2023	24.86%	2023	25.71%	2023	18.79%
2022	-13.17%	2022	-12.65%	2022	-17.40%
2021	35.01%	2021	35.65%	2021	28.44%
Euronext Earth Focus 40 Decrement 3.5%		Euronext Earth Focus 40 GR Decrement 50 Points		Euronext Earth Focus 40 NR Decrement 50 Points	
QTD	-2.09%	QTD	-2.16%	QTD	-2.22%
YTD	7.63%	YTD	7.19%	YTD	6.95%
2023	20.58%	2023	18.33%	2023	17.57%
2022	-16.15%	2022	-18.20%	2022	-18.63%
2021	30.38%	2021	27.57%	2021	27.09%

## Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	40
Review of composition	Annually, effective after the market close of the third Friday of September.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext Earth Focus 40 Index family was introduced on 23 April 2024
Isin code / Base Value / Base Date	Euronext Earth Focus 40 Index (FRESG0002690), 1000 as of 31 December 2014
	Euronext Earth Focus 40 NR Index (FRESG0002708), 1000 as of 31 December 2014
	Euronext Earth Focus 40 GR Index (FRESG0002716), 1000 as of 31 December 2014
	Euronext Earth Focus 40 Decrement 5% Index (FRESG0002724), 1000 as of 31 December 2014
	Euronext Earth Focus 40 Decrement 3.5% Index (FRESG0002732), 1000 as of 31 December 2014
	Euronext Earth Focus 40 GR Decrement 50 Points Index (FRESG0002740), 935 as of 23 April 2024
	Euronext Earth Focus 40 NR Decrement 50 Points Index (FRESG0002757), 935 as of 23 April 2024

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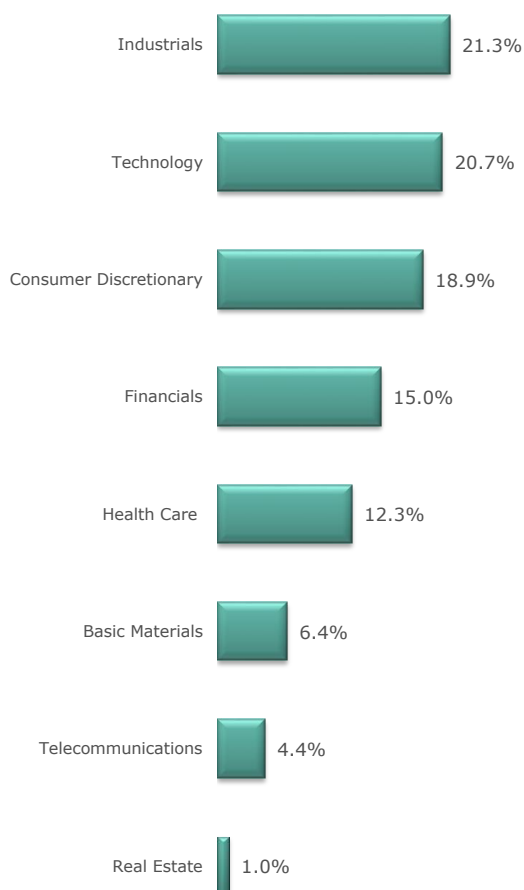
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	12.10
LVMH	MC	FR	Consumer Discretionary	9.41
SIEMENS AG	SIE	DE	Industrials	6.96
SCHNEIDER ELECTRIC	SU	FR	Industrials	6.89
SANOFI	SAN	FR	Health Care	5.90
AIR LIQUIDE	AI	FR	Basic Materials	5.79
ESSILORLUXOTTICA	EL	FR	Health Care	3.79
VINCI	DG	FR	Industrials	3.54
MUNICH RE	MUVGN	DE	Financials	3.36
INTESA SANPAOLO SPA	ISP	IT	Financials	3.32
				<b>61.06</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

