

Objective

The Euronext® Eurozone ESG Transition Index is a Free Float Market Capitalisation weighted index that reflects the performance of the 80 companies with the best Carbon Risk rating from the Euronext Eurozone 300 Index. It excludes companies with the worst ESG score and Carbon Risk rating, or involved in controversial activities, tobacco, controversial weapons, coal or assessed to be in breach with international standards such as UNGC principles. The Environmental, Social and Governance and Carbon Risk rating is assessed by ISS ESG. The index serves as an underlying for structured products, funds, exchange traded funds, options and futures.

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	3,005	QTD	10.08%	P/E Incl. Neg LTM	29.36
Free float	2,113	YTD	10.08%	P/E Incl. Neg FY1	24.74
		2023	16.86%	P/E excl. Neg LTM	30.77
		2022	-17.34%	P/E excl. Neg FY1	24.74
		2021	30.44%	Price/Book	7.01
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	4.92
Average	60.2	2 Year	8.28%	Price/Cash Flow	22.60
Median	26.2	3 Years	8.00%	Dividend Yield (%)	2.47
Largest	418.0	5 Years	9.37%		
Smallest	3.8	Since Base Date 31-12-2011	9.29%		
Component Weights	(%)				
Largest	10.10				
Smallest	0.17				
Top ten	61.94				

Performance of other versions

Euronext Eurozone ESG Transition NR	
QTD	10.28%
YTD	10.28%
2023	19.72%
2022	-15.39%
2021	32.82%

Euronext Eurozone ESG Transition GR	
QTD	10.36%
YTD	10.36%
2023	20.58%
2022	-14.80%
2021	33.56%

Euronext Eurozone ESG Transition Decrement 4%	
QTD	9.19%
YTD	9.19%
2023	15.04%
2022	-18.70%
2021	27.62%

Euronext Eurozone ESG Transition Decrement 5%	
QTD	8.93%
YTD	8.93%
2023	13.89%
2022	-19.51%
2021	26.35%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	50
Review of composition	Annually, effective after the market close of the third Friday of March.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext Eurozone ESG Transition Index family was introduced on 02 March 2023
Isin code / Base Value / Base Date	<p>Euronext Eurozone ESG Transition Index (FRESG0001163), 1000 as of 31 December 2011</p> <p>Euronext Eurozone ESG Transition NR Index (FRESG0001171), 1000 as of 31 December 2011</p> <p>Euronext Eurozone ESG Transition GR Index (FRESG0001189), 1000 as of 31 December 2011</p> <p>Euronext Eurozone ESG Transition Decrement 4% Index (FRESG0001197), 1000 as of 31 December 2011</p> <p>Euronext Eurozone ESG Transition Decrement 5% Index (FRESG0001205), 1000 as of 31 December 2011</p>

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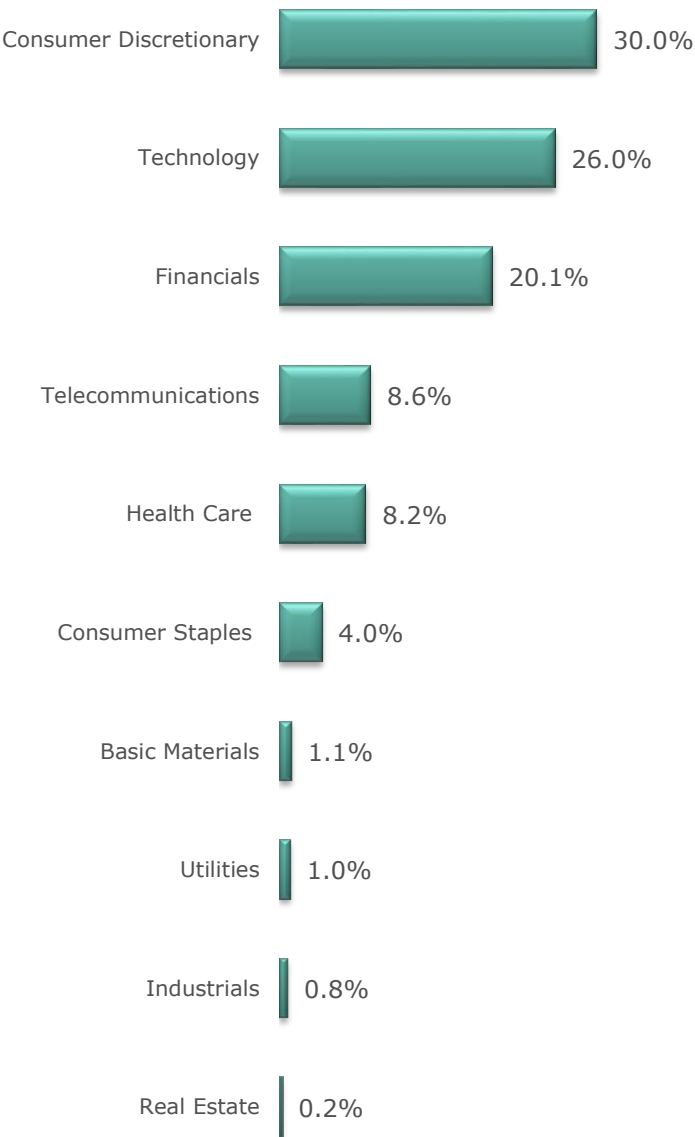
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SAP	SAPG	DE	Technology	10.10
ASML HOLDING	ASML	NL	Technology	9.91
LVMH	MC	FR	Consumer Discretionary	9.62
ALLIANZ SE	ALVG	DE	Financials	5.73
L'OREAL	OR	FR	Consumer Discretionary	5.55
SANOFI	SAN	FR	Health Care	5.45
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	4.13
RELX	REN	NL	Consumer Discretionary	3.98
HERMES INTL	RMS	FR	Consumer Discretionary	3.94
AXA	CS	FR	Financials	3.53
				61.94

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

