

Objective

The Euronext® Eurozone SBT 1.5 index is a free float market capitalisation weighted index that reflects the performance of companies from the Euronext® Eurozone 300 index with approved Science Based Targets 1.5°C on Scope 1 & 2 and below 2°C on Scope 3. The index also excludes companies involved in controversial activities, tobacco, controversial weapons, thermal coal extraction; shale energy, oil sands and arctic oil & gas extraction; or assessed Non-Compliant with regards to the UN Global Compact principles. The index is powered by SBTi, a partnership between CDP, the United Nations Global Compact, World Resources Institute (WRI) and the World Wide Fund for Nature (WWF). 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	3,764	QTD	11.60%	P/E Incl. Neg LTM	22.80
Free float	2,711	YTD	11.60%	P/E Incl. Neg FY1	23.96
		2023	18.80%	P/E excl. Neg LTM	30.59
		2022	-18.27%	P/E excl. Neg FY1	25.33
		2021	25.65%	Price/Book	6.89
				Price/Sales	4.45
				Price/Cash Flow	20.26
				Dividend Yield (%)	2.09
Components (full)	EUR Bil	Annualized	(%)		
Average	31.9	2 Year	10.93%		
Median	11.5	3 Years	8.06%		
Largest	418.0	5 Years	10.19%		
Smallest	2.1	Since Base Date 01-01-2010	9.02%		
Component Weights	(%)				
Largest	10.04				
Smallest	0.071				
Top ten	50.45				

Performance of other versions

Euronext Eurozone SBT 1.5 NR

QTD	11.91%
YTD	11.91%
2023	21.05%
2022	-16.76%
2021	27.36%

Euronext Eurozone SBT 1.5 GR

QTD	12.01%
YTD	12.01%
2023	21.79%
2022	-16.26%
2021	27.93%

Euronext Eurozone SBT 1.5 NR Decrement 3.75%

QTD	10.88%
YTD	10.88%
2023	16.61%
2022	-19.82%
2021	22.68%

Euronext Eurozone SBT 1.5 NR Decrement 4%

QTD	10.81%
YTD	10.81%
2023	16.32%
2022	-20.02%
2021	22.37%

Euronext Eurozone SBT 1.5 NR Decrement 5%

QTD	10.54%
YTD	10.54%
2023	15.17%
2022	-20.81%
2021	21.16%

Euronext Eurozone SBT 1.5 GR Decrement 3.75%

QTD	10.98%
YTD	10.98%
2023	17.33%
2022	-19.34%
2021	23.22%

Euronext Eurozone SBT 1.5 GR Decrement 4%

QTD	10.91%
YTD	10.91%
2023	17.03%
2022	-19.54%
2021	22.92%

Euronext Eurozone SBT 1.5 GR Decrement 5%

QTD	10.64%
YTD	10.64%
2023	15.87%
2022	-20.34%
2021	21.69%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	118
Review of composition	Quarterly, effective 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 Eurozone SBT 1.5 Index family was introduced on 24 April 2023
Isin code / Base Value / Base Date	Euronext Eurozone SBT 1.5 Index (FRESG0001213), 1000 as of 01 January 2010
	Euronext Eurozone SBT 1.5 NR Index (FRESG0001221), 1000 as of 01 January 2010
	Euronext Eurozone SBT 1.5 GR Index (FRESG0001239), 1000 as of 01 January 2010
	Euronext Eurozone SBT 1.5 NR Decrement 3.75% Index (FRESG0001247), 1000 as of 01 January 2010
	Euronext Eurozone SBT 1.5 NR Decrement 4% Index (FRESG0001254), 1000 as of 01 January 2010
	Euronext Eurozone SBT 1.5 NR Decrement 5% Index (FRESG0001262), 1000 as of 01 January 2010
	Euronext Eurozone SBT 1.5 GR Decrement 3.75% Index (FRESG0001270), 1000 as of 01 January 2010
	Euronext Eurozone SBT 1.5 GR Decrement 4% Index (FRESG0001288), 1000 as of 01 January 2010

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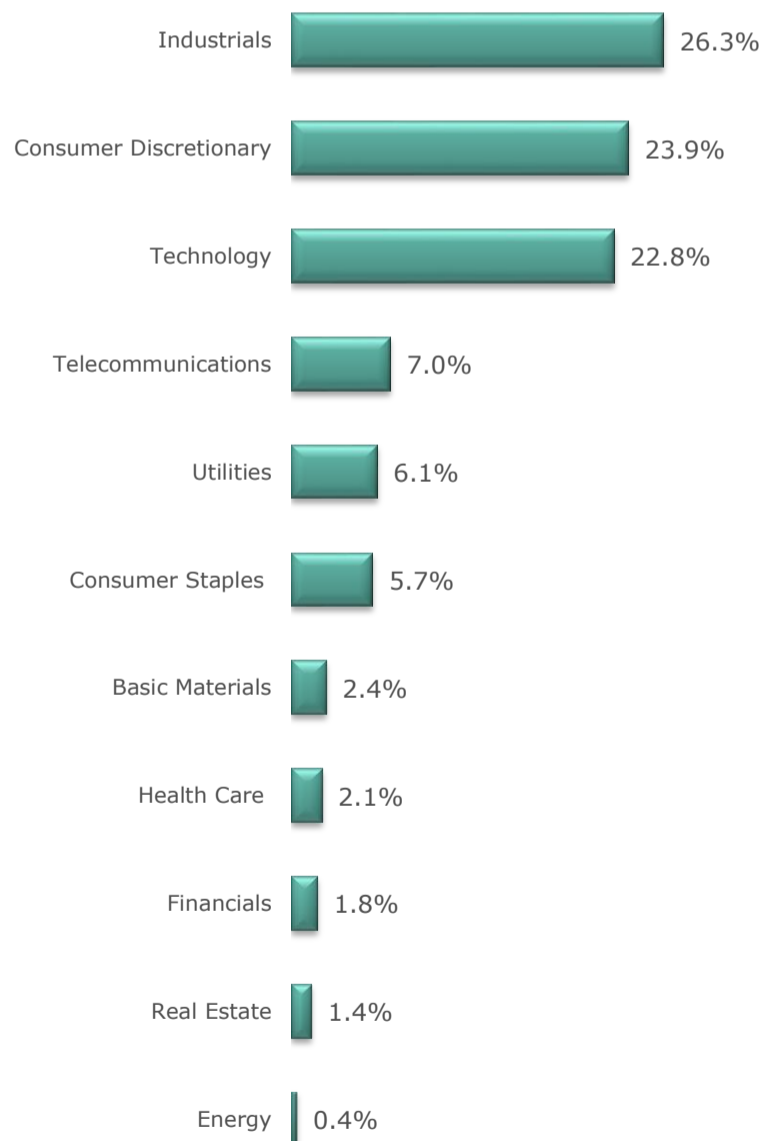
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	10.04
SAP	SAPG	DE	Technology	8.05
LVMH	MC	FR	Consumer Discretionary	7.99
SIEMENS AG	SIE	DE	Industrials	4.60
SCHNEIDER ELECTRIC	SU	FR	Industrials	4.59
AIRBUS	AIR	FR	Industrials	3.87
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	3.00
SAFRAN	SAF	FR	Industrials	2.92
HERMES INTL	RMS	FR	Consumer Discretionary	2.86
IBERDROLA	IBE	ES	Utilities	2.54
				50.45

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

