

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/index-rules>.

Statistics

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	10,060	Q1 2022	-8.30%	P/E Incl. Neg LTM	28.13
		YTD	-8.30%	P/E Incl. Neg FY1	21.31
		2021	26.34%	P/E excl. Neg LTM	30.64
		2020	4.61%	P/E excl. Neg FY1	21.31
		2019	27.81%	Price/Book	6.40
				Price/Sales	5.43
				Price/Cash Flow	18.54
				Dividend Yield (%)	1.71
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	125.5	2 Year	22.31%	Sharpe Ratio 1 Year	-
Median	103.9	3 Years	10.98%	Volatility 30 Day	-
Largest	751.8	5 Years	8.97%		
Smallest	20.5	Since Base Date 01-01-2010	10.44%		
Component Weights	(%)				
Largest	1.39				
Smallest	1.03				
Top ten	13.53				

Performance of other versions

Euronext ESG Biodiversity Screened Transatlantic 80 NR	Euronext ESG Biodiversity Screened Transatlantic 80 GR	Euronext ESG Biodiversity Screened Transatlantic 80 Decrement 4%
Q1 2022	Q1 2022	Q1 2022
-8.13%	-8.06%	-9.03%
YTD	YTD	YTD
-8.13%	-8.06%	-9.03%
2021	2021	2021
28.02%	28.61%	23.00%
2020	2020	2020
6.23%	6.83%	2.05%
2019	2019	2019
30.18%	31.06%	25.08%
Euronext ESG Biodiversity Screened Transatlantic 80 Decrement 5%		
Q1 2022		
-9.25%		
YTD		
-9.25%		
2021		
21.78%		
2020		
1.03%		
2019		
23.83%		

Euronext® ESG Biodiversity Screened Transatlantic 80 Index

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

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>.
© 2022, Euronext N.V. - All rights reserved.

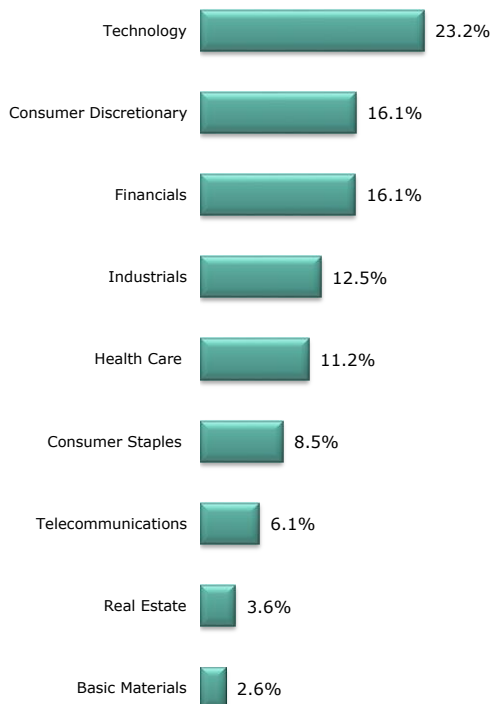
Euronext® ESG Biodiversity Screened Transatlantic 80 Index

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
HERMES INTL	RMS	FR	Consumer Discretionary	1.39
PROSUS	PRX	NL	Technology	1.37
PAYPAL HOLDINGS INC	PYPL	US	Industrials	1.36
ASML HOLDING	ASML	NL	Technology	1.35
CAPGEMINI	CAP	FR	Technology	1.35
STMICROELECTRONICS	STM	FR	Technology	1.35
PERNOD RICARD	RI	FR	Consumer Staples	1.35
AMADEUS IT GROUP	AMS	ES	Technology	1.34
FERRARI	RACE	IT	Consumer Discretionary	1.34
NIKE INC	NKE	US	Consumer Discretionary	1.33
				13.53

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

