

# Euronext® ESG Biodiversity Screened World Index

## Objective

The Euronext® ESG Biodiversity Screened World 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 World 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		21,827	Q1 2022		-7.81%	P/E Incl. Neg LTM	28.92
Free float		19,856	YTD		-7.81%	P/E Incl. Neg FY1	-
			2021		26.78%	P/E excl. Neg LTM	38.90
			2020		4.36%	P/E excl. Neg FY1	32.47
			2019		28.72%	Price/Book	9.42
						Price/Sales	6.52
						Price/Cash Flow	36.03
						Dividend Yield (%)	1.71
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		43.5	2 Year		23.15%	Sharpe Ratio 1 Year	-
Median		26.2	3 Years		11.20%	Volatility 30 Day	18.85
Largest		751.8	5 Years		8.71%		
Smallest		6.2	Since Base Date 01-01-2010		10.65%		
Component Weights		(%)					
Largest		3.79					
Smallest		0.009					
Top ten		16.41					

## Performance of other versions

Euronext ESG Biodiversity Screened World GR		Euronext ESG Biodiversity Screened World NR		Euronext ESG Biodiversity Screened World USD	
Q1 2022	-7.46%	Q1 2022	-7.54%	Q1 2022	-9.80%
YTD	-7.46%	YTD	-7.54%	YTD	-9.80%
2021	28.78%	2021	28.27%	2021	17.84%
2020	6.48%	2020	5.94%	2020	13.76%
2019	31.64%	2019	30.90%	2019	26.42%
Euronext ESG Biodiversity Screened World GR USD		Euronext ESG Biodiversity Screened World NR USD			
Q1 2022	-9.46%	Q1 2022	-9.54%		
YTD	-9.46%	YTD	-9.54%		
2021	19.70%	2021	19.22%		
2020	16.08%	2020	15.48%		
2019	29.29%	2019	28.56%		

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## Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalization.
Component Number	500
Review of composition	Quarterly review after the close of the third Friday of March, June, September and December
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	Euronext ESG Biodiversity Screened World Index family was introduced on 18 November 2021
Isin code / Base Value / Base Date	Euronext ESG Biodiversity Screened World Index (FRESG0000066), 1000 as of 01 January 2010 Euronext ESG Biodiversity Screened World GR Index (FRESG0000082), 1000 as of 01 January 2010 Euronext ESG Biodiversity Screened World NR Index (FRESG0000074), 1000 as of 01 January 2010 Euronext ESG Biodiversity Screened World USD Index (FRESG0000140), 1000 as of 01 January 2010 Euronext ESG Biodiversity Screened World GR USD Index (FRESG0000157), 1000 as of 01 January 2010 Euronext ESG Biodiversity Screened World NR USD Index (FRESG0000165), 1000 as of 01 January 2010

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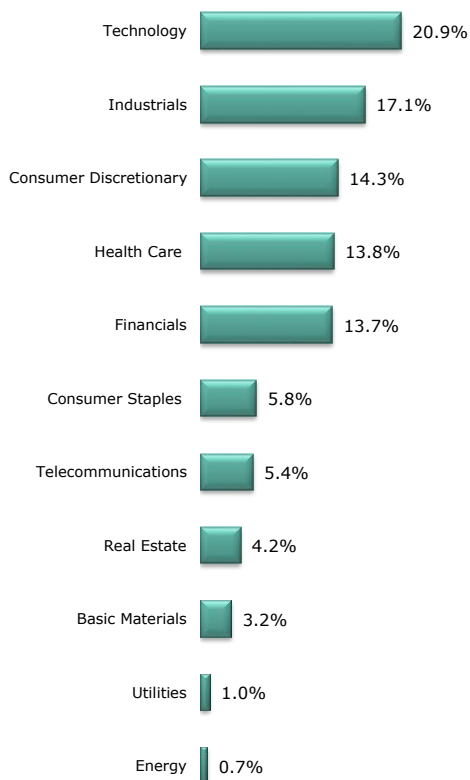
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ALPHABET CLASS A	GOOGL	US	Technology	3.79
UNITED HEALTH GROUP	UNH	US	Health Care	2.17
VISA INC	V	US	Industrials	1.66
HOME DEPOT INC	HD	US	Consumer Discretionary	1.41
MASTERCARD INC	MA	US	Industrials	1.41
PFIZER	PFE	US	Health Care	1.32
ASML HOLDING	ASML	NL	Technology	1.25
BROADCOM INC.	AVGO	US	Technology	1.18
THE WALT DISNEY COMP	DIS	US	Consumer Discretionary	1.13
COCA-COLA CO	KO	US	Consumer Staples	1.09
				<b>16.41</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

