

Objective

The Euronext® BeNeLux ESG Leaders 20 tracks the performance of the top 20 stocks in Benelux, based on ESG scores as determined by Moody's ESG. Constituents are reviewed on a quarterly basis and their weights are reset to equal weight at the quarterly rebalances. 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

March 28, 2024

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		799.66	QTD		6.07%	P/E Incl. Neg LTM	14.69
			YTD		6.07%	P/E Incl. Neg FY1	17.93
			2023		7.47%	P/E excl. Neg LTM	16.85
			2022		-14.56%	P/E excl. Neg FY1	17.93
			2021		27.58%	Price/Book	5.03
Components (full)		EUR Bil	Annualized		(%)	Price/Sales	2.82
Average		40.2	2 Year		1.49%	Price/Cash Flow	18.85
Median		12.9	3 Years		3.71%	Dividend Yield (%)	1.87
Largest		359.7	5 Years		3.97%		
Smallest		4.9	Since Base Date 31-12-2005		4.04%		
Component Weights		(%)					
Largest		9.87					
Smallest		2.98					
Top ten		63.20					

Performance of other versions

Euronext BeNe ESG Leaders 20 NR		Euronext BeNe ESG Leaders 20 GR		Euronext BeNe ESG Leaders 20 Decrement 4.5%	
QTD	6.42%	QTD	6.46%	QTD	5.24%
YTD	6.42%	YTD	6.46%	YTD	5.24%
2023	11.66%	2023	12.57%	2023	6.76%
2022	-11.93%	2022	-11.38%	2022	-15.80%
2021	31.12%	2021	31.85%	2021	25.36%

Index Facts

Categories	Facts
Weighting	1/(180d volatility) normalized
Component Number	20
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 4,5% on net return.
Date Introduced	Euronext BeNeLux ESG Leaders 20 Index family was introduced on 11 July 2018
Isin code / Base Value / Base Date	<p>Euronext BeNeLux ESG Leaders 20 Index (NL0013025695), 1000 as of 31 December 2005</p> <p>Euronext BeNeLux ESG Leaders 20 NR Index (NL0013025703), 1000 as of 31 December 2005</p> <p>Euronext BeNeLux ESG Leaders 20 GR Index (NL0013025711), 1000 as of 31 December 2005</p> <p>Euronext BeNeLux ESG Leaders 20 Decrement 4.5% Index (NL0013025729), 1000 as of 31 December 2005</p>

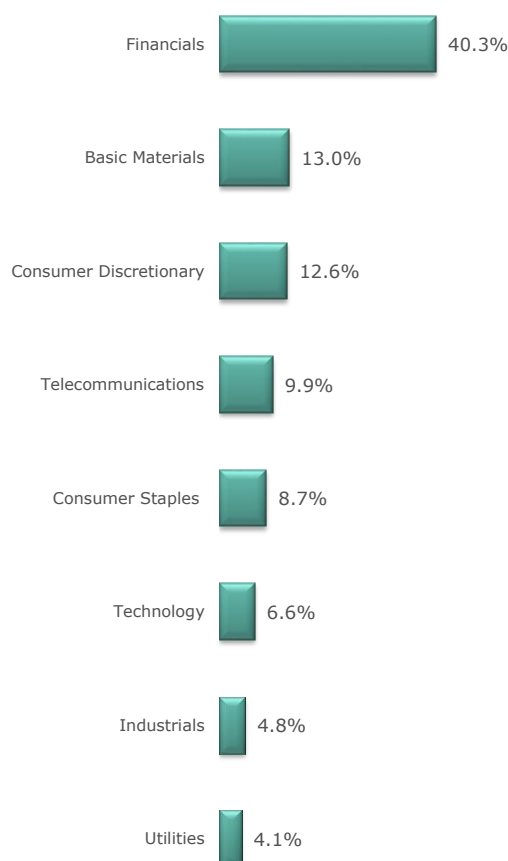
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
KPN KON	KPN	NL	Telecommunications	9.87
GBL	GBLB	BE	Financials	7.51
RELX	REN	NL	Consumer Discretionary	6.36
WOLTERS KLUWER	WKL	NL	Consumer Discretionary	6.25
AEGON	AGN	NL	Financials	6.09
AGEAS	AGS	BE	Financials	5.83
AKZO NOBEL	AKZA	NL	Basic Materials	5.56
ING GROEP N.V.	INGA	NL	Financials	5.54
AHOLD DEL	AD	NL	Consumer Staples	5.38
RANDSTAD NV	RAND	NL	Industrials	4.80
				63.20

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

