

Objective

The Euronext® Eurozone 100 ESG tracks the performance of the top 100 stocks in Eurozone, based on ESG score 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	5,429	QTD	6.87%	P/E Incl. Neg LTM	17.51
		YTD	6.87%	P/E Incl. Neg FY1	15.05
		2023	13.17%	P/E excl. Neg LTM	19.70
		2022	-11.28%	P/E excl. Neg FY1	15.93
		2021	19.86%	Price/Book	2.87
				Price/Sales	2.17
				Price/Cash Flow	8.02
				Dividend Yield (%)	2.94
Components (full)	EUR Bil	Annualized	(%)		
Average	54.2	2 Year	7.37%		
Median	31.1	3 Years	5.67%		
Largest	418.0	5 Years	5.53%		
Smallest	5.7	Since Base Date 30-12-2005	2.67%		
Component Weights	(%)				
Largest	1.91				
Smallest	0.47				
Top ten	17.21				

Performance of other versions

Euronext Eurozone 100 ESG NR	Euronext Eurozone 100 ESG GR	Euronext Eurozone 100 ESG Decrement 3.5%		
QTD	7.28%	7.41%	QTD	6.36%
YTD	7.28%	7.41%	YTD	6.36%
2023	16.44%	17.51%	2023	12.45%
2022	-8.71%	-7.88%	2022	-11.85%
2021	22.53%	23.40%	2021	18.32%
Euronext Eurozone 100 ESG Decrement 4.5%	Euronext Eurozone 100 ESG Decrement 5%			
QTD	6.09%	QTD	5.96%	
YTD	6.09%	YTD	5.96%	
2023	11.33%	2023	10.78%	
2022	-12.72%	2022	-13.16%	
2021	17.15%	2021	16.56%	

Index Facts

Categories	Facts
Weighting	Proportional to normalized ESG score
Component Number	100
Review of composition	Quarterly, effective after the Third Friday of March, June, September and December.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement 5% and 4.5% on Net return.
Date Introduced	Euronext Eurozone 100 ESG Index family was introduced on 04 July 2018
Isin code / Base Value / Base Date	Euronext Eurozone 100 ESG Index (NL0013025596), 1000 as of 30 December 2005
	Euronext Eurozone 100 ESG NR Index (NL0013025604), 1000 as of 30 December 2005
	Euronext Eurozone 100 ESG GR Index (NL0013025612), 1000 as of 30 December 2005
	Euronext Eurozone 100 ESG Decrement 3.5% Index (NL0014130411), 1000 as of 30 December 2005
	Euronext Eurozone 100 ESG Decrement 4.5% Index (NL0013995343), 1000 as of 30 December 2005
	Euronext Eurozone 100 ESG Decrement 5% Index (NL0013025620), 1000 as of 30 December 2005

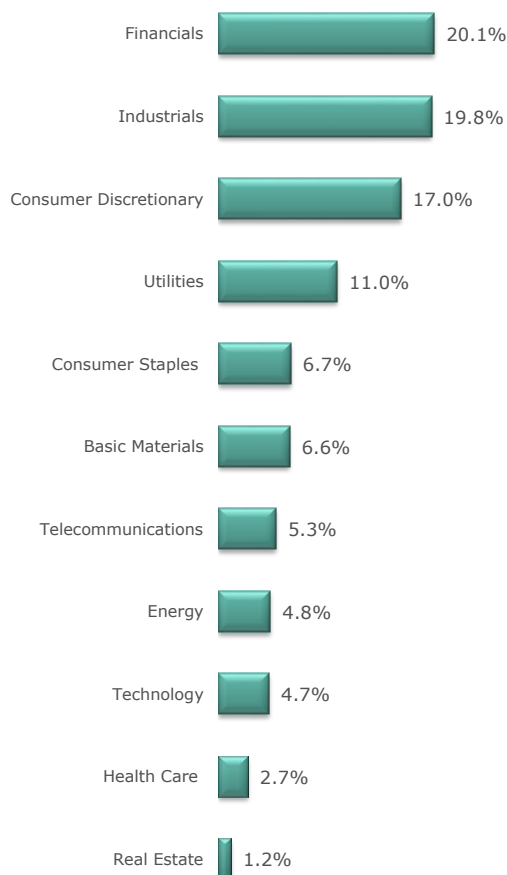
This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee 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>.
 © 2024, Euronext N.V. - All rights reserved.

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ENEL	ENEI	IT	Utilities	1.91
CARREFOUR	CA	FR	Consumer Staples	1.85
DANONE	BN	FR	Consumer Staples	1.79
RENAULT	RNO	FR	Consumer Discretionary	1.75
TERNA RETE ELETTRICA	TRN	IT	Utilities	1.73
L'OREAL	OR	FR	Consumer Discretionary	1.65
CREDIT AGRICOLE	ACA	FR	Financials	1.65
VEOLIA ENVIRON.	VIE	FR	Utilities	1.63
SCHNEIDER ELECTRIC	SU	FR	Industrials	1.63
STORA ENSO OYJ	STERV	FI	Basic Materials	1.61
				17.21

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

