

Euronext® BeNeLux ESG Leaders 20

Objective

The Euronext® BeNeLux ESG Leaders 20 tracks the performance of the top 20 stocks in BeneLux, based on ESG scores as determined by Vigeo-Eiris. 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/index-rules>.

Statistics

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Mar-21
Full	not mkt cap		Q1 2021	11,40%	P/E Incl. Neg LTM	23,04
Free float	weighted		YTD	11,40%	P/E Incl. Neg FY1	19,66
			2020	-6,34%	P/E excl. Neg LTM	26,83
			2019	16,51%	P/E excl. Neg FY1	19,66
			2018	-15,57%	Price/Book	4,60
					Price/Sales	3,43
					Price/Cash Flow	11,73
					Dividend Yield (%)	2,82
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		32,43	2 Year	4,36%	Sharpe Ratio 1 Year	not calc.
Median		15,16	3 Years	2,34%	Volatility 30 Day	12,83
Largest		216,88	5 Years	4,84%		
Smallest		3,07	Since Base Date 31-Dec-2005	4,10%		
Component Weights		(%)				
Largest		7,99				
Smallest		1,77				
Top ten		63,2				

Performance of other versions

Euronext BeNeLux ESG Leaders 20 NR	(%)	Euronext BeNeLux ESG Leaders 20 GR	(%)	Euronext BeNeLux ESG Leaders 20 D 5%	(%)
Q1 2021	11,72%	Q1 2021	11,78%	Q1 2021	10,49%
YTD	11,72%	YTD	11,78%	YTD	10,49%
2020	-3,92%	2020	-3,35%	2020	-8,17%
2019	20,62%	2019	21,50%	2019	15,31%
2018	-12,92%	2018	-12,34%	2018	-16,78%

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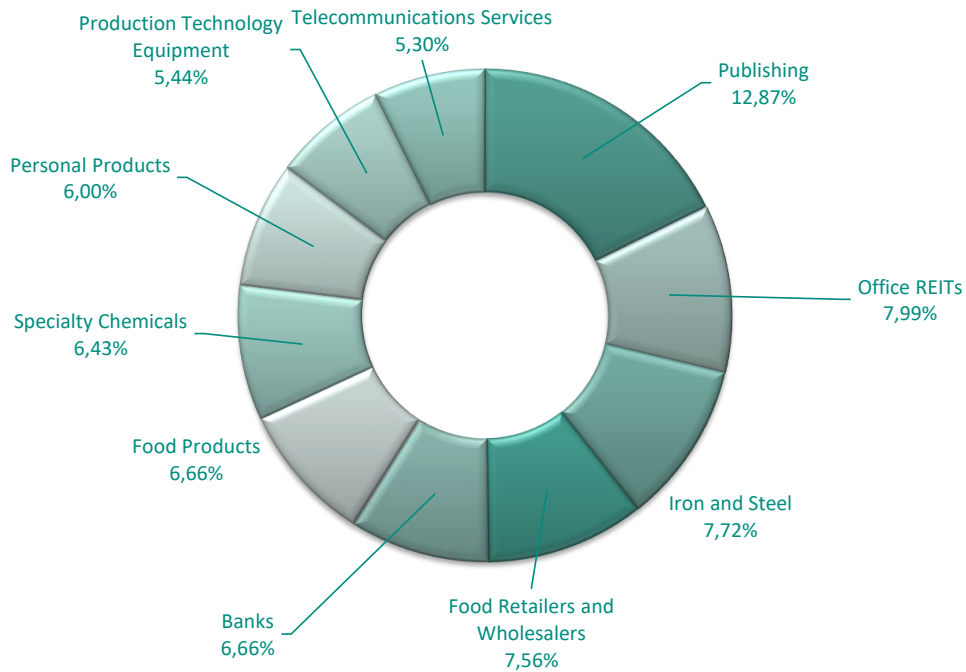
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Index Facts

Categories	Facts
Weighting	Stocks are weighed according to 1/(180d volatility) normalized
Component Number	20
Review Frequency	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Decrement Return Index; Price, Gross and Net Return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext BeNeLux ESG Leaders 20 (NL0013025554) 1,000 as of 31 December 2005 Euronext BeNeLux ESG Leaders 20 NR (NL0013025703) 1,000 as of 31 December 2005 Euronext BeNeLux ESG Leaders 20 GR (NL0013025711) 1,000 as of 31 December 2005 Euronext BeNeLux ESG Leaders 20 Decrement 4.5% (NL0013025729) 1,000 as of 31 December 2005
Date Introduced	The Euronext BeNeLux ESG Leaders 20 family Index series was introduced on 11 July 2018

Top 10 sectors



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
COFINIMMO	COFB	BE	Office REITs	7,99
WOLTERS KLUWER	WKL	NL	Publishing	7,56
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	7,56
DSM KON	DSM	NL	Food Products	6,66
AKZO NOBEL	AKZA	NL	Specialty Chemicals	6,43
UNILEVER	UNA	NL	Personal Products	6,00
ASML HOLDING	ASML	NL	Production Technology Equipmen	5,44
RELX	REN	NL	Publishing	5,31
KPN KON	KPN	NL	Telecommunications Services	5,30
ASR NEDERLAND	ASRNL	NL	Full Line Insurance	4,96
SOLVAY	SOLB	BE	Chemicals: Diversified	4,54
SIGNIFY NV	LIGHT	NL	Building Materials: Other	4,45
RANDSTAD NV	RAND	NL	Business Training and Employer	4,40
APERAM	APAM	NL	Iron and Steel	4,24
UMICORE	UMI	BE	General Mining	4,23
KBC	KBC	BE	Banks	3,53
ARCELORMITTAL SA	MT	NL	Iron and Steel	3,48
ING GROEP N.V.	INGA	NL	Banks	3,14
AEGON	AGN	NL	Life Insurance	3,03
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,77