

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	Jun-21	
Full	not mkt cap		Q2 2021	5.38%	P/E Incl. Neg LTM	35.20	
Free float	weighted		YTD	17.38%	P/E Incl. Neg FY1	28.35	
			2020	-6.34%	P/E excl. Neg LTM	35.87	
			2019	16.51%	P/E excl. Neg FY1	28.35	
			2018	-15.57%	Price/Book	9.94	
Components (full)		EUR Bil	Annualized		(%)	Price/Sales	6.89
Average		34.7	2 Year	7.35%	Price/Cash Flow	26.64	
Median		16.3	3 Years	4.24%	Dividend Yield (%)	1.90	
Largest		243.1	5 Years	6.86%			
Smallest		3.46	Since Base Date 31-Dec-2005	4.39%	Risk		
Component Weights		(%)			Sharpe Ratio 1 Year	not calc.	
Largest		34.98			Volatility 30 Day	8.74	
Smallest		0.50					
Top ten		63.46					

Performance of other versions

Euronext BeNeLux ESG Leaders 20 NR	(%)	Euronext BeNeLux ESG Leaders 20 GR	(%)	Euronext BeNeLux ESG Leaders 20 D 5%	(%)
Q2 2021	6.91%	Q2 2021	7.25%	Q2 2021	5.72%
YTD	19.44%	YTD	19.88%	YTD	16.81%
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%

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>.

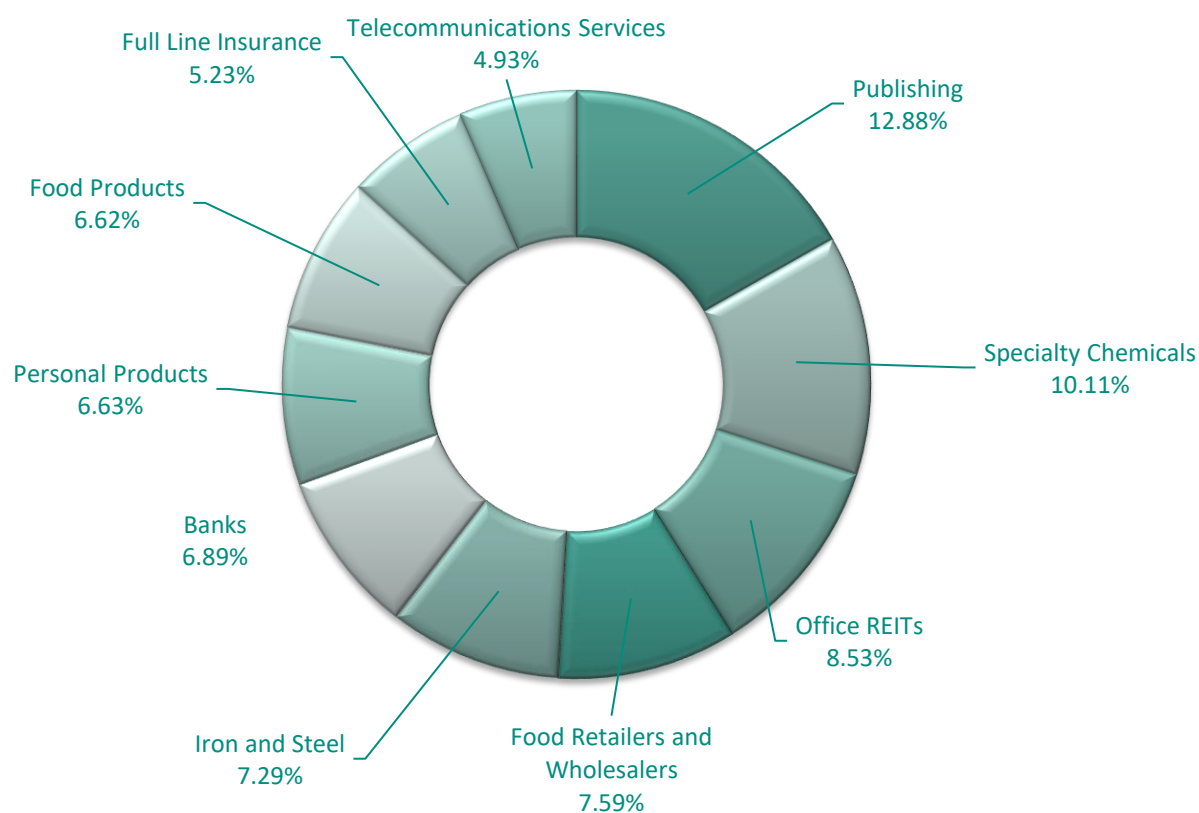
© 2016, Euronext N.V. - All rights reserved.

Euronext® BeNeLux ESG Leaders 20

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 breakdown



Euronext® BeNeLux ESG Leaders 20

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
WOLTERS KLUWER	WKL	NL	Publishing	7.33
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1.78
UMICORE	UMI	BE	Specialty Chemicals	3.92
UNILEVER	UNA	NL	Personal Products	6.63
SOLVAY	SOLB	BE	Chemicals: Diversified	4.69
RELX	REN	NL	Publishing	5.54
RANDSTAD NV	RAND	NL	Business Training and Employer	4.86
ARCELORMITTAL SA	MT	NL	Iron and Steel	3.40
SIGNIFY NV	LIGHT	NL	Building Materials: Other	4.24
KPN KON	KPN	NL	Telecommunications Services	4.93
KBC	KBC	BE	Banks	3.64
ING GROEP N.V.	INGA	NL	Banks	3.25
DSM KON	DSM	NL	Food Products	6.62
COFINIMMO	COFB	BE	Office REITs	8.53
ASR NEDERLAND	ASRNL	NL	Full Line Insurance	5.23
ASML HOLDING	ASML	NL	Production Technology Equipmen	4.45
APERAM	APAM	NL	Iron and Steel	3.89
AKZO NOBEL	AKZA	NL	Specialty Chemicals	6.19
AEGON	AGN	NL	Life Insurance	3.27
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	7.59