

Euronext® Eurozone ESG Large 80

Objective

The Euronext Eurozone ESG Large 80 is a free float market capitalisation index that includes the top Energy Transition scored companies within each sector of the Euronext Eurozone 300 index. The index excludes companies with a critical UNGC controversies as well as the 20% worst companies in term of Social and Governance scores, companies involved in coal, tobacco or weapons. The scores are provided by Vigeo-Eiris. The index serves as an underlying for structured products, funds, derivatives 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

				Dec-20	
Market Capitalization		EUR Bil	Performance	(%)	Fundamentals
Full	2031,9	Q4 2020	7,64%	P/E Incl. Neg LTM	21,70
Free float	1597,9	YTD	-5,08%	P/E Incl. Neg FY1	22,24
		2019	19,88%	P/E excl. Neg LTM	24,60
		2018	-13,88%	P/E excl. Neg FY1	25,07
		2017	10,41%	Price/Book	3,52
				Price/Sales	2,63
				Price/Cash Flow	13,51
				Dividend Yield (%)	2,50
Components (full)		EUR Bil	Annualized	(%)	Risk
Average	26,14	2 Year	6,67%	Sharpe Ratio 1 Year	not calc.
Median	12,58	3 Years	-0,67%	Volatility 30 Day	13,10
Largest	174,00	5 Years	2,10%		
Smallest	2,63	Since Base Date 31-Dec-2011	6,07%		
Component Weights	(%)				
Largest	7,42				
Smallest	0,11				
Top ten	47,14				

Performance of other versions

Euronext Eurozone ESG Large 80 NR	(%)	Euronext Eurozone ESG Large 80 GR	(%)	Euronext Eurozone ESG Large 80 D 5%	(%)
Q4 2020	7,84%	Q4 2020	7,89%	Q4 2020	6,49%
YTD	-3,19%	YTD	-2,57%	YTD	-7,92%
2019	23,06%	2019	24,12%	2019	17,06%
2018	-11,84%	2018	-11,15%	2018	-16,17%
2017	12,97%	2017	13,85%	2017	7,48%

Euronext Eurozone ESG Large 80 D 4 5%	(%)	Euronext Eurozone ESG Large 80 D 4%	(%)	Euronext Eurozone ESG Large 80 D 3 5%	(%)
Q4 2020	6,63%	Q4 2020	6,76%	Q4 2020	6,89%
YTD	-11,09%	YTD	-3,19%	YTD	-6,53%
2019	18,24%	2019	17,65%	2019	18,83%
2018	-15,32%	2018	-15,75%	2018	-14,89%
2017	8,56%	2017	8,02%	2017	9,10%

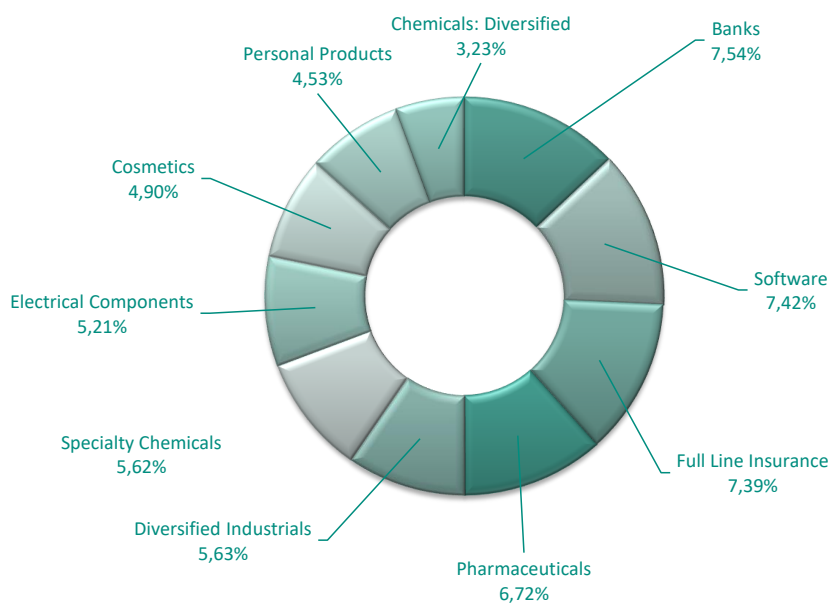
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Index Facts

Categories	Facts
Weighting	Free float market capitalization subject to 10% weighting cap
Component Number	80
Review of composition	Annual after the close of the third Friday of March (+ quarterly in case of UNGC controversy).
Review of weights	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 3.5%, 4%, 4.5% and 5% on Net return versions are available.
Isin code / Base Value / Base Date	Euronext Eurozone ESG Large 80 (FR0013468832), 1000 as of the 31/12/2011 Euronext Eurozone ESG Large 80 NR (FR0013468865), 1000 as of the 31/12/2011 Euronext Eurozone ESG Large 80 GR (FR0013468873), 1000 as of the 31/12/2011 Euronext Eurozone ESG Large 80 Decrement 3% (FR0013468881), 1000 as of the 31/12/2011 Euronext Eurozone ESG Large 80 Decrement 4% (FR0013498755), 1000 as of the 31/12/2011 Euronext Eurozone ESG Large 80 Decrement 4.5% (FR0013498763), 1000 as of the 31/12/2011 Euronext Eurozone ESG Large 80 Decrement 5% (FR0013468907), 1000 as of the 31/12/2011
Date Introduced	The Euronext Eurozone ESG Large 80 family Index series was introduced on 8th April 2020

Top 10 sectors breakdown



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SAP	SAPG	DE	Software	7,42
SIEMENS AG	SIE	DE	Diversified Industrials	5,63
SANOFI	SAN	FR	Pharmaceuticals	5,58
ALLIANZ SE	ALVG	DE	Full Line Insurance	5,18
L'OREAL	OR	FR	Cosmetics	4,90
UNILEVER	UNA	NL	Personal Products	4,53
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	3,99
AIR LIQUIDE	AI	FR	Specialty Chemicals	3,98
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	3,12
KERING	KER	FR	Apparel Retailers	2,82
BANCO SANTANDER CENT	SAN	ES	Banks	2,75
RELX	REL	NL	Publishing	2,58
DEUTSCHE POST AG	DPW	DE	Delivery Services	2,51
VINCI	DG	FR	Construction	2,50
PHILIPS KON	PHIA	NL	Medical Equipment	2,50
AXA	CS	FR	Full Line Insurance	2,21
DANONE	BN	FR	Food Products	2,19
ING GROEP N.V.	INGA	NL	Banks	1,87
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	1,66
DSM KON	DSM	NL	Chemicals: Diversified	1,60
NESTE OIL OYJ	NESTE	FI	Oil Refining and Marketing	1,57
HEINEKEN	HEIA	NL	Brewers	1,32
LEGRAND	LR	FR	Electrical Components	1,22
WORLDLINE	WLN	FR	Transaction Processing Services	1,17
MICHELIN	ML	FR	Tires	1,17
MERCK KGA	MERCK	DE	Pharmaceuticals	1,14
AKZO NOBEL	AKZA	NL	Specialty Chemicals	1,06
NOKIA	NOKIA	FI	Telecommunications Equipment	1,06
HENKEL AG & CO PREF	HNKGP	DE	Household Equipment and Produc	1,03
KBC	KBC	BE	Banks	0,90
SYMRISE AG	SY1G	DE	Chemicals: Diversified	0,87
SOCIETE GENERALE	GLE	FR	Banks	0,86
CONTINENTAL AG	CONG	DE	Tires	0,83
SIEMENS ENERGY AG	SIE	DE	Renewable Energy Equipment	0,75
REPSOL	REP	ES	Integrated Oil and Gas	0,71
CNH INDUSTRIAL NV	CNHI	IT	Commercial Vehicles and Parts	0,65
STORA ENSO OYJ	STERV	FI	Paper	0,60
COVESTRO AG	1COV	DE	Specialty Chemicals	0,58
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	0,56
TERNA RETE ELETTRICA	TRN	IT	Conventional Electricity	0,55
SMURFIT KAPPA GP	SK3	IE	Containers and Packaging	0,54
CARREFOUR	CA	FR	Food Retailers and Wholesalers	0,54
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	0,49
BOUYGUES	EN	FR	Construction	0,48
ERSTE GROUP BANK	ERST	AT	Banks	0,47
RED ELECTRICA CORP	REE	ES	Conventional Electricity	0,45

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VALEO	FR	FR	Auto Parts	0,44
SOLVAY	SOLB	BE	Chemicals: Diversified	0,42
GETLINK SE	GET	FR	Railroads	0,39
SODEXO	SW	FR	Restaurants and Bars	0,38
RANDSTAD NV	RAND	NL	Business Training and Employmen	0,37
LUFTHANSA	LHAG	DE	Airlines	0,36
GECINA	GFC	FR	Office REITs	0,36
KESKO B	KESKB	FI	Food Retailers and Wholesalers	0,36
SUEZ	SEV	FR	Water	0,35
LANXESS AG	LXSG	DE	Chemicals: Diversified	0,34
BIOMERIEUX	BIM	FR	Medical Equipment	0,34
COMMERZBANK AG	CBKG	DE	Banks	0,33
OMV AG	OMVV	AT	Integrated Oil and Gas	0,30
GALP ENERGIA-NOM	GALP	PT	Integrated Oil and Gas	0,27
AMUNDI	AMUN	FR	Asset Managers and Custodians	0,25
RUBIS	RUI	FR	Gas Distribution	0,25
FDJ	FDJ	FR	Casino and Gambling	0,25
COVIVIO	COV	FR	Office REITs	0,25
KLEPIERRE	LI	FR	Retail REITs	0,24
NOKIAN TYRES OYJ	TYRES	FI	Tires	0,24
J.MARTINS,SGPS	JMT	PT	Food Retailers and Wholesalers	0,22
VOESTALPINE AG	VOES	AT	Iron and Steel	0,21
HERA S.P.A.	HRA	IT	Multi-Utilities	0,21
COFINIMMO	COFB	BE	Office REITs	0,21
ABN AMRO BANK N.V.	ABN	NL	Banks	0,20
ADP	ADP	FR	Transportation Services	0,20
REXEL	RXL	FR	Consumer Electronics	0,20
NATIXIS	KN	FR	Banks	0,17
EURAZEO	RF	FR	Asset Managers and Custodians	0,16
ALSTRIA OFFICE REIT	AOXG	DE	Office REITs	0,16
INMOBILIARIA COLONIA	COL	ES	Office REITs	0,14
SOPRA STERIA GROUP	SOP	FR	Computer Services	0,12
ICADE	ICAD	FR	Office REITs	0,12
FRAPORT	FRAG	DE	Transportation Services	0,11