

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

Mar-21

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2261,4	Q1 2021	7,30%	P/E Incl. Neg LTM	17,10
Free float	1785,0	YTD	7,30%	P/E Incl. Neg FY1	20,23
		2020	-5,08%	P/E excl. Neg LTM	24,21
		2019	19,88%	P/E excl. Neg FY1	20,39
		2018	-13,88%	Price/Book	3,75
				Price/Sales	2,61
				Price/Cash Flow	7,92
				Dividend Yield (%)	2,72
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	28,32	2 Year	4,76%	Sharpe Ratio 1 Year	not calc.
Median	12,98	3 Years	3,32%	Volatility 30 Day	10,62
Largest	182,96	5 Years	4,79%		
Smallest	2,45	Since Base Date 31-Dec-2011	6,71%		
Component Weights	(%)				
Largest	7,27				
Smallest	0,13				
Top ten	47,28				

Performance of other versions

Euronext Eurozone ESG Large 80 NR	(%)	Euronext Eurozone ESG Large 80 GR	(%)	Euronext Eurozone ESG Large 80 D 5%	(%)
Q1 2021	7,55%	Q1 2021	7,63%	Q1 2021	6,24%
YTD	7,55%	YTD	7,63%	YTD	6,24%
2020	-3,19%	2020	-2,57%	2020	-7,92%
2019	23,06%	2019	24,12%	2019	17,06%
2018	-11,84%	2018	-11,15%	2018	-16,17%
Euronext Eurozone ESG Large 80 D 4 5%	(%)	Euronext Eurozone ESG Large 80 D 4%	(%)	Euronext Eurozone ESG Large 80 D 3 5%	(%)
Q1 2021	6,37%	Q1 2021	6,50%	Q1 2021	6,63%
YTD	6,37%	YTD	6,50%	YTD	6,63%
2020	-11,09%	2020	-3,19%	2020	-6,53%
2019	18,24%	2019	17,65%	2019	18,83%
2018	-15,32%	2018	-15,75%	2018	-14,89%

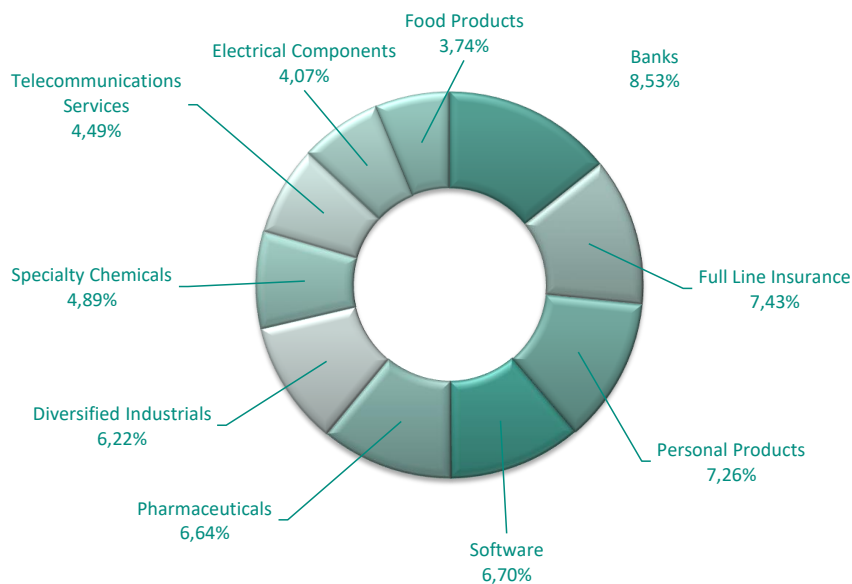
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Index Facts

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 (%)
UNILEVER	UNA	NL	Personal Products	7,26
SAP	SAPG	DE	Software	6,70
SIEMENS AG	SIE	DE	Diversified Industrials	6,22
SANOFI	SAN	FR	Pharmaceuticals	5,54
ALLIANZ SE	ALVG	DE	Full Line Insurance	4,56
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	4,07
AIR LIQUIDE	AI	FR	Specialty Chemicals	3,83
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	3,32
BANCO SANTANDER CENT	SAN	ES	Banks	2,92
L'OREAL	OR	FR	Cosmetics	2,85
DEUTSCHE POST AG	DPW	DE	Delivery Services	2,69
PHILIPS KON	PHIA	NL	Medical Equipment	2,57
AXA	CS	FR	Full Line Insurance	2,57
RELX	REN	NL	Publishing	2,47
VINCI	DG	FR	Construction	2,40
ING GROEP N.V.	INGA	NL	Banks	2,36
DANONE	BN	FR	Food Products	2,22
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	1,56
DSM KON	DSM	NL	Food Products	1,52
KERING	KER	FR	Apparel Retailers	1,49
CAPGEMINI	CAP	FR	Computer Services	1,35
MICHELIN	ML	FR	Tires	1,32
FERRARI	RACE	IT	Automobiles	1,24
HEINEKEN	HEIA	NL	Brewers	1,17
TELEFONICA	TEF	ES	Telecommunications Services	1,16
NESTE OIL OYJ	NESTE	FI	Oil Refining and Marketing	1,11
MERCK KGA	MERCK	DE	Pharmaceuticals	1,09
AKZO NOBEL	AKZA	NL	Specialty Chemicals	1,05
SOCIETE GENERALE	GLE	FR	Banks	1,05
HENKEL AG & CO PREF	HNKGP	DE	Household Equipment and Produc	0,99
WORLDLINE	WLN	FR	Transaction Processing Services	0,98
KBC	KBC	BE	Banks	0,90
REPSOL	REP	ES	Integrated Oil and Gas	0,87
CREDIT AGRICOLE	ACA	FR	Banks	0,84
SYMRISE AG	SY1G	DE	Chemicals: Diversified	0,77
SIEMENS ENERGY AG	ENR1N	DE	Renewable Energy Equipment	0,71
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	0,67
STORA ENSO OYJ	STERV	FI	Paper	0,57
UMICORE	UMI	BE	General Mining	0,55
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	0,55
TERNA RETE ELETTRICA	TRN	IT	Conventional Electricity	0,53
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	0,46
BOUYGUES	EN	FR	Construction	0,45
SOLVAY	SOLB	BE	Chemicals: Diversified	0,42
SUEZ	SEV	FR	Water	0,40
EIFFAGE	FGR	FR	Construction	0,39

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GRIFOLS SA	GRLS	ES	Biotechnology	0,39
VALEO	FR	FR	Auto Parts	0,39
SODEXO	SW	FR	Restaurants and Bars	0,39
RANDSTAD NV	RAND	NL	Business Training and Employmen	0,38
ATOS	ATO	FR	Computer Services	0,38
RED ELECTRICA CORP	REE	ES	Conventional Electricity	0,38
OMV AG	OMVV	AT	Integrated Oil and Gas	0,37
LUFTHANSA	LHAG	DE	Airlines	0,35
ARKEMA	AKE	FR	Chemicals: Diversified	0,35
SIGNIFY NV	LIGHT	NL	Building Materials: Other	0,33
ACCOR	AC	FR	Hotels and Motels	0,32
GECINA	GFC	FR	Office REITs	0,31
LANXESS AG	LXSG	DE	Chemicals: Diversified	0,30
BIOMERIEUX	BIM	FR	Medical Equipment	0,30
ASR NEDERLAND	ASRNL	NL	Full Line Insurance	0,30
GALP ENERGIA-NOM	GALP	PT	Integrated Oil and Gas	0,29
VERBUND AG	VERB	AT	Alternative Electricity	0,25
ABN AMRO BANK N.V.	ABN	NL	Banks	0,24
AMUNDI	AMUN	FR	Asset Managers and Custodians	0,24
REXEL	RXL	FR	Consumer Electronics	0,24
KLEPIERRE	LI	FR	Retail REITs	0,24
NOKIAN TYRES OYJ	TYRES	FI	Tires	0,24
FDJ	FDJ	FR	Casino and Gambling	0,24
NATIXIS	KN	FR	Banks	0,22
COVIVIO	COV	FR	Office REITs	0,22
HERA S.P.A.	HRA	IT	Multi-Utilities	0,21
BOLLORE	BOL	FR	Transportation Services	0,21
COFINIMMO	COFB	BE	Office REITs	0,20
ELIA GROUP	ELI	BE	Conventional Electricity	0,19
EURAZEO	RF	FR	Asset Managers and Custodians	0,18
ADP	ADP	FR	Transportation Services	0,18
ALTEN	ATE	FR	Computer Services	0,17
ITALGAS	IG	IT	Gas Distribution	0,16
ALSTRIA OFFICE REIT	AOXG	DE	Office REITs	0,13