

# Euronext® Eurozone 100 ESG

## Objective

The Euronext® Eurozone 100 ESG tracks the performance of the top 100 stocks in Eurozone, based on ESG score 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

Sep-20

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap weighted	Q3 2020		-2,06%	P/E Incl. Neg LTM	11,88
Free float			YTD		-17,88%	P/E Incl. Neg FY1	9,01
			2019		19,16%	P/E excl. Neg LTM	23,55
			2018		-13,49%	P/E excl. Neg FY1	20,28
			2017		13,37%	Price/Book	2,50
						Price/Sales	1,90
						Price/Cash Flow	9,91
						Dividend Yield (%)	2,87
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		33,96	2 Year		-7,26%	Sharpe Ratio 1 Year	not calc.
Median		21,44	3 Years		-5,40%	Volatility 30 Day	19,66
Largest		201,60	5 Years		1,21%		
Smallest		6,83	Since Base Date 31-Dec-2005		0,59%		
Component Weights		(%)					
Largest		2,05					
Smallest		0,08					
Top ten		16,83					

## Performance of other versions

Euronext Eurozone 100 ESG NR		(%)	Euronext Eurozone 100 ESG GR		(%)	Euronext Eurozone 100 ESG Decrement 5%		(%)
Q3 2020		-1,66%	Q3 2020		-1,54%	Q3 2020		-2,89%
YTD		-16,28%	YTD		-15,76%	YTD		-19,37%
2019		22,75%	2019		24,00%	2019		16,76%
2018		-11,31%	2018		-10,54%	2018		-15,66%
2017		15,94%	2017		16,84%	2017		10,31%
Euronext Eurozone 100 ESG Decrement 4 5%		(%)	Euronext Eurozone 100 ESG Decrement 3 5%		(%)			
Q3 2020		-2,77%	Q3 2020		-2,52%			
YTD		-19,07%	YTD		-18,46%			
2019		17,35%	2019		18,53%			
2018		-15,24%	2018		-14,38%			
2017		10,86%	2017		11,97%			

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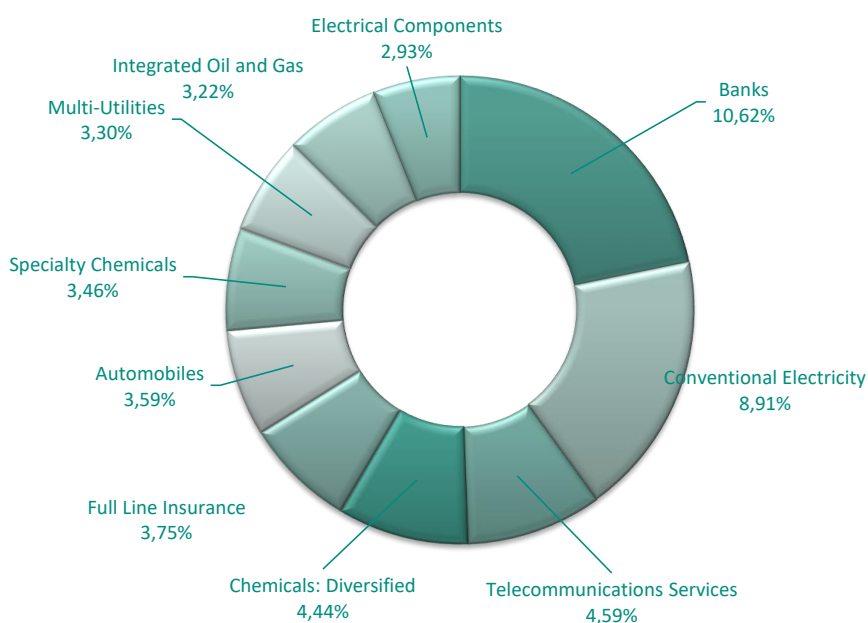
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## Index Facts

Categories	Facts
Weighting	Stocks are weighted according to their ESG score
Component Number	100
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	<p>Euronext® Eurozone 100 ESG (NL0013025596) 1,000 as of 31 December 2005</p> <p>Euronext® Eurozone 100 ESG NR (NL0013025604) 1,000 as of 31 December 2005</p> <p>Euronext® Eurozone 100 ESG GR (NL0013025612) 1,000 as of 31 December 2005</p> <p>Euronext® Eurozone 100 ESG Decrement 5% (NL0013025620) 1,000 as of 31 December 2005</p> <p>Euronext® Eurozone 100 ESG Decrement 4,5% (NL0013995343) 1,000 as of 31 December 2005</p> <p>Euronext® Eurozone 100 ESG Decrement 3,5% (NL0014130411) 1,000 as of 31 December 2005</p>
Date Introduced	The Euronext® Eurozone 100 ESG family Index series was introduced on 4 July 2018

## Top 10 sectors



# Euronext® Eurozone 100 ESG

## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
L'OREAL	OR	FR	Cosmetics	2,05
DANONE	BN	FR	Food Products	1,77
EDP	EDP	PT	Alternative Electricity	1,77
STORA ENSO OYJ	STERV	FI	Paper	1,73
IBERDROLA	IBE	ES	Conventional Electricity	1,64
TERNA RETE ELETTRICA	TRN	IT	Conventional Electricity	1,64
PEUGEOT	UG	FR	Automobiles	1,63
CARREFOUR	CA	FR	Food Retailers and Wholesalers	1,54
MICHELIN	ML	FR	Tires	1,53
AXA	CS	FR	Full Line Insurance	1,53
AKZO NOBEL	AKZA	NL	Specialty Chemicals	1,53
REPSOL	REP	ES	Integrated Oil and Gas	1,51
RED ELECTRICA CORP	REE	ES	Conventional Electricity	1,50
BNP PARIBAS ACT.A	BNP	FR	Banks	1,50
ENEL	ENEI	IT	Conventional Electricity	1,49
ENDESA	ELE	ES	Conventional Electricity	1,48
DSM KON	DSM	NL	Chemicals: Diversified	1,48
SAP	SAPG	DE	Software	1,42
VEOLIA ENVIRON.	VIE	FR	Water	1,41
ORANGE	ORA	FR	Telecommunications Services	1,40
PERNOD RICARD	RI	FR	Distillers and Vintners	1,40
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	1,37
UNILEVER	UNA	NL	Personal Products	1,37
ENGIE	ENGI	FR	Multi-Utilities	1,32
SNAM RETE GAS SPA	SRG	IT	Pipelines	1,31
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1,30
HENKEL AG & CO PREF	HNKGP	DE	Household Equipment and Produ	1,29
VIVENDI	VIV	FR	Radio and TV Broadcasters	1,27
SOCIETE GENERALE	GLE	FR	Banks	1,27
KERING	KER	FR	Apparel Retailers	1,24
CRH PLC ORD	CRG	IE	Building Materials: Other	1,22
ENI	ENI	IT	Integrated Oil and Gas	1,21
CNH INDUSTRIAL NV	CNHI	IT	Commercial Vehicles and Parts	1,20
RWE AG	RWEG	DE	Multi-Utilities	1,19
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	1,17
FORTUM OYJ	FORTU	FI	Conventional Electricity	1,17
NOKIA	NOKIA	FI	Telecommunications Equipment	1,12
UPM-KYMMENE OYJ	UPM	FI	Paper	1,11
CREDIT AGRICOLE	ACA	FR	Banks	1,10
VINCI	DG	FR	Construction	1,09
ARKEMA	AKE	FR	Chemicals: Diversified	1,08
LEGRAND	LR	FR	Electrical Components	1,08
TELEFONICA	TEF	ES	Telecommunications Services	1,06
ALLIANZ SE	ALVG	DE	Full Line Insurance	1,06
ATOS	ATO	FR	Computer Services	1,06

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BANCO SANTANDER CENT	SAN	ES	Banks	1,04
SMURFIT KAPPA GP	SK3	IE	Containers and Packaging	1,04
BASF	BAS	DE	Chemicals: Diversified	0,98
INDITEX	ITX	ES	Apparel Retailers	0,96
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	0,95
FERROVIAL SA	FER	ES	Engineering and Contracting Serv	0,95
HEINEKEN	HEIA	NL	Brewers	0,94
INTESA SANPAOLO SPA	ISP	IT	Banks	0,94
FIAT CHRYSLER AUTOMB	FCHA	IT	Automobiles	0,94
AIR LIQUIDE	AI	FR	Specialty Chemicals	0,93
UNICREDIT	CRDI	IT	Banks	0,92
ARCELORMITTAL SA	MT	NL	Iron and Steel	0,92
SYMRISE AG	SY1G	DE	Chemicals: Diversified	0,90
WORLDLINE	WLN	FR	Transaction Processing Services	0,89
STMICROELECTRONICS	STM	FR	Semiconductors	0,88
BBVA	BBVA	ES	Banks	0,88
KPN KON	KPN	NL	Telecommunications Services	0,83
SANOFI	SAN	FR	Pharmaceuticals	0,80
MUNICH RE	MUVGN	DE	Reinsurance	0,80
E.ON SE	EONGN	DE	Multi-Utilities	0,79
BOUYGUES	EN	FR	Construction	0,78
SIEMENS AG	SIE	DE	Diversified Industrials	0,75
KBC	KBC	BE	Banks	0,74
CAIXABANK	CABK	ES	Banks	0,74
INGENICO GROUP	ING	FR	Computer Hardware	0,70
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	0,70
CAPGEMINI	CAP	FR	Computer Services	0,70
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	0,70
TELEPERFORMANCE	TEPRF	FR	Consumer Digital Services	0,69
ADIDAS AG	ADSGN	DE	Footwear	0,67
SAFRAN	SAF	FR	Aerospace	0,60
ASML HOLDING	ASML	NL	Production Technology Equipmer	0,56
UBISOFT ENTERTAIN	UBI	FR	Electronic Entertainment	0,56
WOLTERS KLUWER	WKL	NL	Publishing	0,55
ING GROEP N.V.	INGA	NL	Banks	0,54
RELX	REL	NL	Publishing	0,53
MERCK KGA	MERCK	DE	Pharmaceuticals	0,53
DASSAULT SYSTEMES	DSY	FR	Software	0,52
DAIMLER	DAI	DE	Automobiles	0,52
DEUTSCHE POST AG	DPW	DE	Delivery Services	0,52
LVMH	MC	FR	Clothing and Accessories	0,52
SAINT GOBAIN	SGO	FR	Building Materials: Other	0,52
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	0,51
NN GROUP	NN	NL	Life Insurance	0,51
BMW	BMWG	DE	Automobiles	0,50
HANNOVER RUECK SE	HNRGN	DE	Reinsurance	0,50
LINDE PLC	LINI	DE	Specialty Chemicals	0,50
TOTAL	FP	FR	Integrated Oil and Gas	0,50
COVESTRO AG	1COV	DE	Specialty Chemicals	0,50
NESTE OIL OYJ	NESTE	FI	Oil Refining and Marketing	0,50
AMADEUS IT GROUP	AMS	ES	Computer Services	0,49
ALSTOM	ALO	FR	Electrical Components	0,49
UMICORE	UMI	BE	General Mining	0,49
ERSTE GROUP BANK	ERST	AT	Banks	0,48
DEUTSCHE BANK	DBK	DE	Banks	0,48