

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

Dec-20

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap weighted	Q4 2020	15,25%	P/E Incl. Neg LTM	34,33
Free float		YTD	-5,37%	P/E Incl. Neg FY1	18,78
		2019	19,16%	P/E excl. Neg LTM	40,04
		2018	-13,49%	P/E excl. Neg FY1	22,79
		2017	13,37%	Price/Book	2,72
				Price/Sales	2,09
				Price/Cash Flow	13,85
				Dividend Yield (%)	2,50
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	39,17	2 Year	6,19%	Sharpe Ratio 1 Year	not calc.
Median	23,90	3 Years	-0,82%	Volatility 30 Day	14,81
Largest	257,88	5 Years	2,78%		
Smallest	8,23	Since Base Date 30-Dec-2005	1,54%		
Component Weights	(%)				
Largest	2,01				
Smallest	0,48				
Top ten	17,32				

Performance of other versions

Euronext Eurozone 100 ESG NR	(%)	Euronext Eurozone 100 ESG GR	(%)	Euronext Eurozone 100 ESG Decrement 5%	(%)
Q4 2020	15,62%	Q4 2020	15,73%	Q4 2020	14,18%
YTD	-3,21%	YTD	-2,52%	YTD	-7,94%
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%	(%)		
Q4 2020	14,32%	Q4 2020	14,61%		
YTD	-7,48%	YTD	-6,55%		
2019	17,35%	2019	18,53%		
2018	-15,24%	2018	-14,38%		
2017	10,86%	2017	11,97%		

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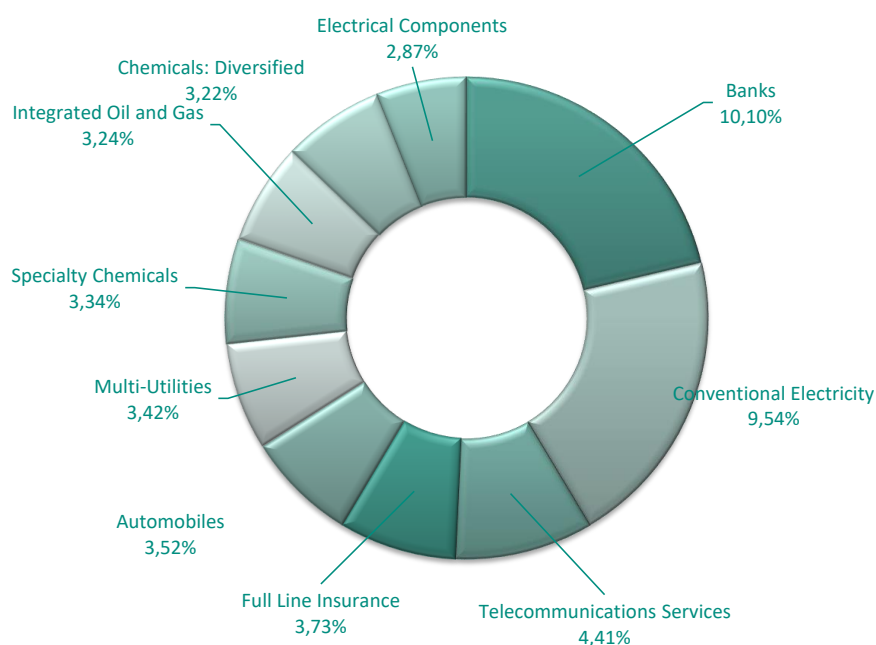
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Index Facts

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	Euronext® Eurozone 100 ESG (NL0013025596) 1,000 as of 31 December 2005 Euronext® Eurozone 100 ESG NR (NL0013025604) 1,000 as of 31 December 2005 Euronext® Eurozone 100 ESG GR (NL0013025612) 1,000 as of 31 December 2005 Euronext® Eurozone 100 ESG Decrement 5% (NL0013025620) 1,000 as of 31 December 2005 Euronext® Eurozone 100 ESG Decrement 4,5% (NL0013995343) 1,000 as of 31 December 2005 Euronext® Eurozone 100 ESG Decrement 3,5% (NL0014130411) 1,000 as of 31 December 2005
Date Introduced	The Euronext® Eurozone 100 ESG family Index series was introduced on 4 July 2018

Top 10 sectors



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ENEL	ENEI	IT	Conventional Electricity	2,01
L'OREAL	OR	FR	Cosmetics	1,92
ENDESA	ELE	ES	Conventional Electricity	1,90
DANONE	BN	FR	Food Products	1,84
EDP	EDP	PT	Alternative Electricity	1,77
PEUGEOT	UG	FR	Automobiles	1,63
IBERDROLA	IBE	ES	Conventional Electricity	1,59
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,58
BNP PARIBAS ACT.A	BNP	FR	Banks	1,56
CARREFOUR	CA	FR	Food Retailers and Wholesalers	1,52
REPSOL	REP	ES	Integrated Oil and Gas	1,51
TERNA RETE ELETTRICA	TRN	IT	Conventional Electricity	1,50
STORA ENSO OYJ	STERV	FI	Paper	1,49
AXA	CS	FR	Full Line Insurance	1,48
AKZO NOBEL	AKZA	NL	Specialty Chemicals	1,44
MICHELIN	ML	FR	Tires	1,43
RED ELECTRICA CORP	REE	ES	Conventional Electricity	1,42
SAP	SAPG	DE	Software	1,40
DSM KON	DSM	NL	Chemicals: Diversified	1,39
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	1,37
VEOLIA ENVIRON.	VIE	FR	Water	1,36
PERNOD RICARD	RI	FR	Distillers and Vintners	1,33
ORANGE	ORA	FR	Telecommunications Services	1,33
SOCIETE GENERALE	GLE	FR	Banks	1,32
KERING	KER	FR	Apparel Retailers	1,30
HENKEL AG & CO PREF	HNKGP	DE	Household Equipment and Produ	1,29
ENGIE	ENGI	FR	Multi-Utilities	1,27
CNH INDUSTRIAL NV	CNHI	IT	Commercial Vehicles and Parts	1,27
ENI	ENI	IT	Integrated Oil and Gas	1,25
UNILEVER	UNA	NL	Personal Products	1,24
CRH PLC ORD	CRG	IE	Building Materials: Other	1,24
SNAM RETE GAS SPA	SRG	IT	Pipelines	1,23
VIVENDI	VIV	FR	Radio and TV Broadcasters	1,17
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	1,15
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1,15
CREDIT AGRICOLE	ACA	FR	Banks	1,13
FORTUM OYJ	FORTU	FI	Conventional Electricity	1,12
RWE AG	RWEG	DE	Multi-Utilities	1,11
ALLIANZ SE	ALVG	DE	Full Line Insurance	1,10
TELEFONICA	TEF	ES	Telecommunications Services	1,09
NOKIA	NOKIA	FI	Telecommunications Equipment	1,05
VINCI	DG	FR	Construction	1,04
BANCO SANTANDER CENT	SAN	ES	Banks	1,03
E.ON SE	EONGN	DE	Multi-Utilities	1,03
UPM-KYMMENE OYJ	UPM	FI	Paper	1,02

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ATOS	ATO	FR	Computer Services	1,01
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	1,01
INDITEX	ITX	ES	Apparel Retailers	1,00
LEGRAND	LR	FR	Electrical Components	0,99
BASF	BAS	DE	Chemicals: Diversified	0,97
INTESA SANPAOLO SPA	ISP	IT	Banks	0,95
UNICREDIT	CRDI	IT	Banks	0,94
FERROVIAL SA	FER	ES	Engineering and Contracting Serv	0,94
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	0,92
FIAT CHRYSLER AUTOMB	FCHA	IT	Automobiles	0,92
WORLDLINE	WLN	FR	Transaction Processing Services	0,91
HEINEKEN	HEIA	NL	Brewers	0,91
SMURFIT KAPPA GP	SK3	IE	Containers and Packaging	0,90
AIR LIQUIDE	AI	FR	Specialty Chemicals	0,89
GRIFOLS SA	GRLS	ES	Biotechnology	0,87
SYMRISE AG	SY1G	DE	Chemicals: Diversified	0,86
SANOFI	SAN	FR	Pharmaceuticals	0,85
KPN KON	KPN	NL	Telecommunications Services	0,84
STMICROELECTRONICS	STM	FR	Semiconductors	0,84
ARCELORMITTAL SA	MT	NL	Iron and Steel	0,83
MUNICH RE	MUVGN	DE	Reinsurance	0,81
KBC	KBC	BE	Banks	0,81
SIEMENS AG	SIE	DE	Diversified Industrials	0,78
CAPGEMINI	CAP	FR	Computer Services	0,77
BBVA	BBVA	ES	Banks	0,77
BOUYGUES	EN	FR	Construction	0,76
ADIDAS AG	ADSGN	DE	Footwear	0,73
TELEPERFORMANCE	TEPRF	FR	Consumer Digital Services	0,65
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	0,64
SAFRAN	SAF	FR	Aerospace	0,63
RELX	REL	NL	Publishing	0,59
LVMH	MC	FR	Clothing and Accessories	0,59
UMICORE	UMI	BE	General Mining	0,58
ING GROEP N.V.	INGA	NL	Banks	0,56
CAIXABANK	CABK	ES	Banks	0,54
ASML HOLDING	ASML	NL	Production Technology Equipmer	0,53
WOLTERS KLUWER	WKL	NL	Publishing	0,52
DASSAULT SYSTEMES	DSY	FR	Software	0,52
UBISOFT ENTERTAIN	UBI	FR	Electronic Entertainment	0,52
NN GROUP	NN	NL	Life Insurance	0,51
LINDE PLC	LINI	DE	Specialty Chemicals	0,51
DEUTSCHE POST AG	DPW	DE	Delivery Services	0,51
MERCK KGA	MERCK	DE	Pharmaceuticals	0,51
ALSTOM	ALO	FR	Electrical Components	0,51
BAYER AG	BAYER	DE	Pharmaceuticals	0,50
AMADEUS IT GROUP	AMS	ES	Computer Services	0,50
COVESTRO AG	1COV	DE	Specialty Chemicals	0,50
FRESENIUS MEDICAL	FMEG	DE	Health Care Services	0,49
ERSTE GROUP BANK	ERST	AT	Banks	0,49
DAIMLER	DAI	DE	Automobiles	0,49
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	0,49
BMW	BMWG	DE	Automobiles	0,48
HANNOVER RUECK SE	HNRGN	DE	Reinsurance	0,48
TOTAL	FP	FR	Integrated Oil and Gas	0,48
SAINT GOBAIN	SGO	FR	Building Materials: Other	0,48