

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

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Jun-21
Full	not mkt cap weighted		Q2 2021	3.38%	P/E Incl. Neg LTM	36.28
Free float			YTD	12.71%	P/E Incl. Neg FY1	23.63
			2020	-5.37%	P/E excl. Neg LTM	55.64
			2019	19.16%	P/E excl. Neg FY1	25.45
			2018	-13.49%	Price/Book	4.75
					Price/Sales	3.83
					Price/Cash Flow	15.95
					Dividend Yield (%)	2.16
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		46.7	2 Year	6.86%	Sharpe Ratio 1 Year	not calc.
Median		27.7	3 Years	4.00%	Volatility 30 Day	9.32
Largest		333.8	5 Years	7.49%		
Smallest		8.51	Since Base Date 30-Dec-2005	2.28%		
Component Weights		(%)				
Largest		7.15				
Smallest		0.18				
Top ten		16.49				

Performance of other versions

Euronext Eurozone 100 ESG NR	(%)	Euronext Eurozone 100 ESG GR	(%)	Euronext Eurozone 100 ESG Decrement 5%	(%)
Q2 2021	4.82%	Q2 2021	5.31%	Q2 2021	3.53%
YTD	14.53%	YTD	15.14%	YTD	11.73%
2020	-3.21%	2020	-2.52%	2020	-7.94%
2019	22.75%	2019	24.00%	2019	16.76%
2018	-11.31%	2018	-10.54%	2018	-15.66%
Euronext Eurozone 100 ESG Decrement 4 5%	(%)	Euronext Eurozone 100 ESG Decrement 3 5%	(%)		
Q2 2021	3.66%	Q2 2021	3.91%		
YTD	12.00%	YTD	12.56%		
2020	-7.48%	2020	-6.55%		
2019	17.35%	2019	18.53%		
2018	-15.24%	2018	-14.38%		

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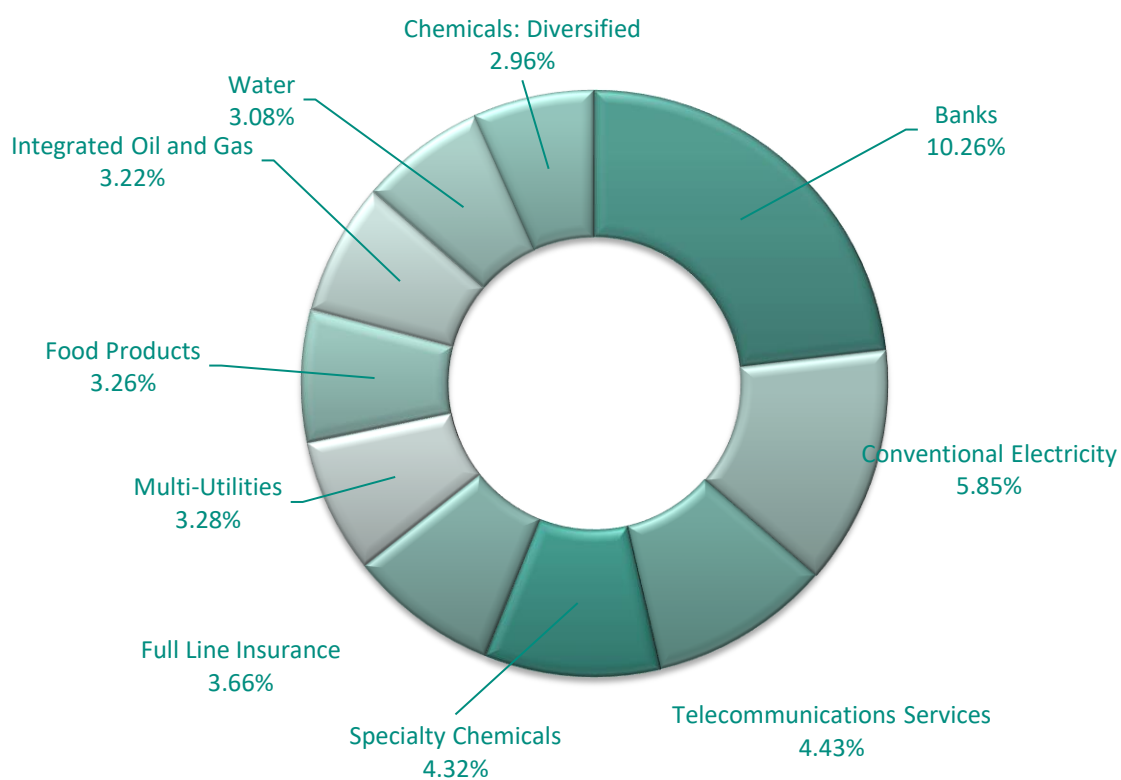
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Euronext® Eurozone 100 ESG

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	<p>The Euronext® Eurozone 100 ESG family Index series was introduced on 4 July 2018</p> <p>The Euronext® Eurozone 100 ESG Decrement 4,5% series was introduced on 16 July 2019</p>

Top 10 sectors breakdown



Euronext® Eurozone 100 ESG

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
COVESTRO AG	1COV	DE	Specialty Chemicals	0.52
WOLTERS KLUWER	WKL	NL	Publishing	0.80
WORLDLINE	WLN	FR	Transaction Processing Services	0.89
VIVENDI	VIV	FR	Radio and TV Broadcasters	1.13
VEOLIA ENVIRON.	VIE	FR	Water	1.46
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1.38
UPM-KYMMENE OYJ	UPM	FI	Paper	1.01
UMICORE	UMI	BE	Specialty Chemicals	0.59
UNILEVER	UNA	NL	Personal Products	1.20
TOTALENERGIES	TTE	FR	Integrated Oil and Gas	0.48
TERNA RETE ELETTRICA	TRN	IT	Conventional Electricity	1.41
TELEPERFORMANCE	TEP	FR	Professional Business Support Ser	0.69
TELEFONICA	TEF	ES	Telecommunications Services	1.13
SYMRISE AG	SY1G	DE	Chemicals: Diversified	0.93
STMICROELECTRONICS	STM	FR	Semiconductors	0.82
STELLANTIS NV	STLA	IT	Automobiles	1.58
STORA ENSO OYJ	STERV	FI	Paper	1.50
SNAM RETE GAS SPA	SRG	IT	Pipelines	1.17
SOLVAY	SOLB	BE	Chemicals: Diversified	1.31
SOCIETE GENERALE	GLE	FR	Banks	1.44
SMURFIT KAPPA GP	SK3	IE	Containers and Packaging	0.91
SIEMENS AG	SIE	DE	Diversified Industrials	0.76
SAINT GOBAIN	SGO	FR	Building Materials: Other	0.50
VINCI	DG	FR	Construction	1.03
SUEZ	SEV	FR	Water	1.62
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	1.36
SANOFI	SAN	FR	Pharmaceuticals	0.84
SAP	SAPG	DE	Software	1.36
BANCO SANTANDER CENT	SAN	ES	Banks	1.05
SAFRAN	SAF	FR	Aerospace	1.03
RWE AG	RWEG	DE	Multi-Utilities	1.07
REPSOL	REP	ES	Integrated Oil and Gas	1.51
RELX	REN	NL	Publishing	1.03
RANDSTAD NV	RAND	NL	Business Training and Employmen	0.58
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	1.02
KERING	KER	FR	Apparel Retailers	1.46
PERNOD RICARD	RI	FR	Distillers and Vintners	1.40
L'OREAL	OR	FR	Cosmetics	1.81
ORANGE	ORA	FR	Telecommunications Services	1.30
NOKIA	NOKIA	FI	Telecommunications Equipment	1.14
NN GROUP	NN	NL	Life Insurance	0.50
MUNICH RE	MUVGN	DE	Reinsurance	0.81
ARCELORMITTAL SA	MT	NL	Iron and Steel	0.86
MERCK KGA	MERCK	DE	Pharmaceuticals	0.55
MONCLER	MONC	IT	Clothing and Accessories	0.50

Euronext® Eurozone 100 ESG

MICHELIN	ML	FR	Tires	1.52
LVMH	MC	FR	Clothing and Accessories	1.44
LINDE PLC	LINI	DE	Specialty Chemicals	0.72
LEGRAND	LR	FR	Electrical Components	0.97
KPN KON	KPN	NL	Telecommunications Services	0.83
KESKO B	KESKB	FI	Food Retailers and Wholesalers	0.52
KBC	KBC	BE	Banks	0.81
INDITEX	ITX	ES	Apparel Retailers	1.36
INTESA SANPAOLO SPA	ISP	IT	Banks	0.94
ING GROEP N.V.	INGA	NL	Banks	0.58
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	0.90
IBERDROLA	IBE	ES	Conventional Electricity	1.46
HANNOVER RUECK SE	HNRGN	DE	Reinsurance	0.49
HENKEL AG & CO PREF	HNKGP	DE	Household Equipment and Produc	1.40
HEINEKEN	HEIA	NL	Brewers	0.93
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	1.15
FORTUM OYJ	FORTU	FI	Conventional Electricity	1.07
FRESENIUS MEDICAL	FMEG	DE	Health Care Services	0.51
FERROVIAL SA	FER	ES	Engineering and Contracting Servi	0.96
ESSILORLUXOTTICA	EL	FR	Medical Supplies	0.54
ERSTE GROUP BANK	ERST	AT	Banks	0.47
E.ON SE	EONGN	DE	Multi-Utilities	0.99
ENI	ENI	IT	Integrated Oil and Gas	1.24
ENGIE	ENGI	FR	Multi-Utilities	1.22
ENEL	ENEI	IT	Conventional Electricity	1.91
EDP	EDP	PT	Alternative Electricity	1.58
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1.16
DSM KON	DSM	NL	Food Products	1.39
DEUTSCHE POST AG	DPW	DE	Delivery Services	0.52
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	0.68
DASSAULT SYSTEMES	DSY	FR	Software	0.53
DANONE	BN	FR	Food Products	1.87
DAIMLER	DAI	DE	Automobiles	0.49
CRH PLC ORD	CRG	IE	Building Materials: Other	1.23
UNICREDIT	CRDI	IT	Banks	0.93
CNH INDUSTRIAL NV	CNHI	IT	Commercial Vehicles and Parts	1.13
CARREFOUR	CA	FR	Food Retailers and Wholesalers	1.40
CAPGEMINI	CAP	FR	Computer Services	0.73
CREDIT AGRICOLE	ACA	FR	Banks	1.12
CAIXABANK	CABK	ES	Banks	0.56
BNP PARIBAS ACT.A	BNP	FR	Banks	1.59
BMW	BMWG	DE	Automobiles	0.49
BBVA	BBVA	ES	Banks	0.77
BAYER AG	BAYER	DE	Pharmaceuticals	0.50
BASF	BAS	DE	Chemicals: Diversified	0.71
AXA	CS	FR	Full Line Insurance	1.46
ASML HOLDING	ASML	NL	Production Technology Equipmen	0.52
AMADEUS IT GROUP	AMS	ES	Computer Services	0.48
ALLIANZ SE	ALVG	DE	Full Line Insurance	1.05
ALSTOM	ALO	FR	Electrical Components	0.48
AKZO NOBEL	AKZA	NL	Specialty Chemicals	1.38
AIR LIQUIDE	AI	FR	Specialty Chemicals	1.11
AIRBUS	AIR	FR	Aerospace	0.49
ADIDAS AG	ADSGN	DE	Footwear	0.76
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	0.52