

Euronext® Eurozone ESG Large 80 Index

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

December 31, 2021

Market Capitalization	EUR Bil
Full	2,478
Free float	1,963

Components (full)	EUR Bil
Average	31.0
Median	14.4
Largest	232.5
Smallest	3.23

Component Weights	(%)
Largest	7.03
Smallest	0.12
Top ten	48.54

Performance	(%)
Q4 2021	5.11%
YTD	16.56%
2020	-5.08%
2019	19.88%
2018	-13.88%

Annualized	(%)
2 Year	5.19%
3 Years	9.87%
5 Years	4.75%
Since Base Date 31-12-2011	7.07%

Fundamentals	
P/E Incl. Neg LTM	24.56
P/E Incl. Neg FY1	28.53
P/E excl. Neg LTM	25.00
P/E excl. Neg FY1	28.62
Price/Book	4.10
Price/Sales	3.12
Price/Cash Flow	13.32
Dividend Yield (%)	2.40

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	17.93

Performance of other versions

Euronext Eurozone ESG Large 80 GR	
Q4 2021	5.48%
YTD	19.79%
2020	-2.57%
2019	24.12%
2018	-11.15%

Euronext Eurozone ESG Large 80 D 4%	
Q4 2021	4.36%
YTD	14.41%
2020	-3.19%
2019	17.65%
2018	-15.75%

Euronext Eurozone ESG Large 80 NR	
Q4 2021	5.42%
YTD	19.07%
2020	-3.19%
2019	23.06%
2018	-11.84%

Euronext Eurozone ESG Large 80 D 4 5%	
Q4 2021	4.23%
YTD	13.84%
2020	-11.09%
2019	18.24%
2018	-15.32%

Euronext Eurozone ESG Large 80 D 3 5%	
Q4 2021	4.49%
YTD	14.98%
2020	-6.53%
2019	18.83%
2018	-14.89%

Euronext Eurozone ESG Large 80 D 5%	
Q4 2021	4.10%
YTD	13.27%
2020	-7.92%
2019	17.06%
2018	-16.17%

Euronext® Eurozone ESG Large 80 Index

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalization.
Component Number	80
Review of composition	Annual after the close of the third Friday of March (+ quarterly in case of UNGC controversy).
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement 5% and 3,5% on Net return.
Date Introduced	Euronext® Eurozone ESG Large 80 Index family was introduced on 07 April 2020
Isin code / Base Value / Base Date	Euronext Eurozone ESG Large 80 Index (FR0013468832), 1000 as of 31 December 2011 Euronext Eurozone ESG Large 80 GR Index (FR0013468873), 1000 as of 31 December 2011 Euronext Eurozone ESG Large 80 NR Index (FR0013468865), 1000 as of 31 December 2011 Euronext Eurozone ESG Large 80 Decrement 3.5% Index (FR0013468881), 1000 as of 31 December 2011 Euronext Eurozone ESG Large 80 Decrement 4% Index (FR0013498755), 1000 as of 31 December 2011 Euronext Eurozone ESG Large 80 Decrement 4.5% Index (FR0013498763), 1000 as of 31 December 2011 Euronext Eurozone ESG Large 80 Decrement 5% Index (FR0013468907), 1000 as of 31 December 2011

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2016, Euronext N.V. - All rights reserved.

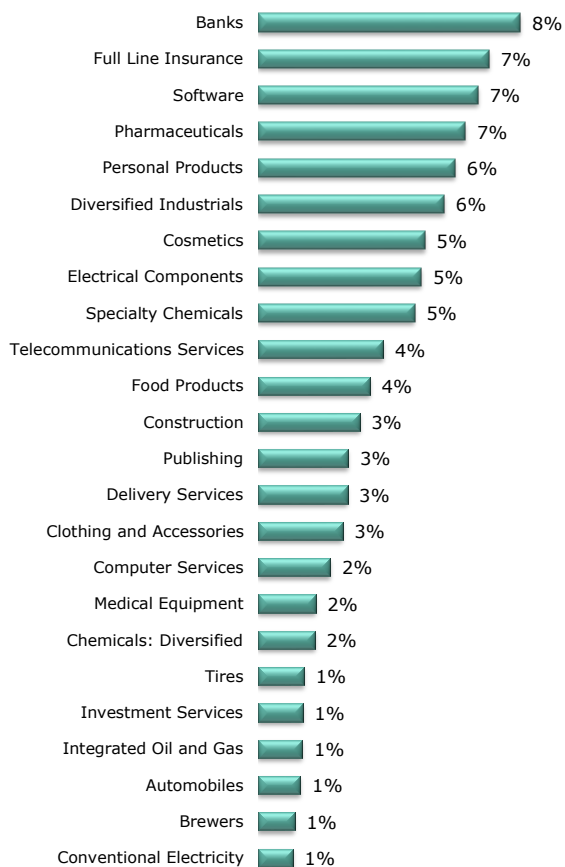
Euronext® Eurozone ESG Large 80 Index

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SAP	SAPG	DE	Software	7.03
UNILEVER	UNA	NL	Personal Products	6.30
SIEMENS AG	SIE	DE	Diversified Industrials	5.94
L'OREAL	OR	FR	Cosmetics	5.33
SANOFI	SAN	FR	Pharmaceuticals	5.13
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	4.99
ALLIANZ SE	ALVG	DE	Full Line Insurance	4.36
AIR LIQUIDE	AI	FR	Specialty Chemicals	3.70
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2.90
RELX	REN	NL	Publishing	2.88
				48.54

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

