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## Euronext launches new AEX<sup>®</sup> ESG Index

- **AEX<sup>®</sup> ESG Index is live today and available to index users**
- **New index identifies the 25 companies within the AEX<sup>®</sup> and AMX<sup>®</sup> indices demonstrating best Environmental, Social and Governance (ESG) practices**
- **4<sup>th</sup> ESG Index alternative for national blue-chip indices, following successful launch of CAC 40 ESG<sup>®</sup> Index (France), MIB<sup>®</sup> ESG Index (Italy) and OBX<sup>®</sup> ESG Index (Norway)**

**Amsterdam, Brussels, Dublin, Lisbon, Milan, Oslo and Paris – 12 May 2022** – Euronext today announced the launch of the new AEX<sup>®</sup> ESG Index, which is now live and available to index users.

This index identifies the 25 companies that demonstrate the best Environmental, Social and Governance (ESG) practices from the 50 constituents of the AEX<sup>®</sup> and AMX<sup>®</sup> indices. The launch of this sustainable index follows the successful launch of the French CAC 40<sup>®</sup> ESG Index, the Italian MIB<sup>®</sup> ESG Index and the Norwegian OBX<sup>®</sup> ESG Index. In launching this new suite of ESG indices, Euronext is responding to the growing demand for sustainable investment tools from investors and the wider market. ESG assessment of companies is provided by Morningstar Sustainalytics, a leading global provider of ESG research, ratings, and data.

The AEX<sup>®</sup> ESG index is designed to facilitate the adoption of mainstream ESG investment approaches by institutional and private investors:

- It reflects a relative ranking for the 25 “Best-in-Class” companies based on ESG Risk Rating criteria assessed by Sustainalytics.
- It incorporates negative screening and norm-based exclusion filters applied in accordance with the UN Global Compact Principles<sup>1</sup>.
- Its methodology will evolve to integrate new EU regulations and standards as they emerge.
- The composition of the index is revised quarterly under supervision of the independent scientific committee of the AEX<sup>®</sup> family.
- The index methodology is developed in line with the principles of the CAC40<sup>®</sup> ESG, MIB<sup>®</sup> ESG and OBX<sup>®</sup> ESG indices.

The index selection is based on a starting universe of the 50 companies that make up of the AEX<sup>®</sup> and AMX<sup>®</sup> indices. From this universe, exclusions are carried out based on Sustainalytics data, and the 25 best scoring companies on ESG Risk rating are selected.

Euronext will offer price return, net return and gross return versions of the index.

The index will follow the same review schedule as the AEX<sup>®</sup> Family. The ext index review for the AEX<sup>®</sup> ESG will be in June 2022.

The full details on the composition and methodology for the AEX<sup>®</sup> ESG can be found at: <https://live.euronext.com/product/indices/NLESG0000014-XAMS/market-information>

## Index Names and ISIN Codes

Index name	ISIN Code	Base date	Base value	Publication since
AEX ESG	NLESG0000014	31-12-2009	335.33	12-05-2022
AEX ESG NR	NLESG0000022	31-12-2009	335.33	12-05-2022
AEX ESG GR	NLESG0000030	31-12-2009	335.33	12-05-2022

## AEX ESG Composition (NLESG0000014)

Name	ISIN Code	MIC
ACCELL GROUP	NL0009767532	XAMS
ADYEN	NL0012969182	XAMS
AEGON	NL0000303709	XAMS
AKZO NOBEL	NL0013267909	XAMS
ARCADIS	NL0006237562	XAMS
ASM INTERNATIONAL	NL0000334118	XAMS
ASML HOLDING	NL0010273215	XAMS
ASR NEDERLAND	NL0011872643	XAMS
BE SEMICONDUCTOR	NL0012866412	XAMS
CTP	NL00150006R6	XAMS
FAGRON	BE0003874915	XBRU
HEINEKEN	NL0000009165	XAMS
IMCD	NL0010801007	XAMS
KPN KON	NL0000009082	XAMS
NN GROUP	NL0010773842	XAMS
POSTNL	NL0009739416	XAMS
PROSUS	NL0013654783	XAMS
RANDSTAD NV	NL0000379121	XAMS
RELX	GB00B2B0DG97	XAMS
SBM OFFSHORE	NL0000360618	XAMS
SIGNIFY NV	NL0011821392	XAMS
UMG	NL0015000IY2	XAMS
UNIBAIL-RODAMCO-WE	FR0013326246	XAMS
WDP	BE0974349814	XBRU
WOLTERS KLUWER	NL0000395903	XAMS

### Notes to Editors:

<sup>1</sup> The UN Global Compact principles lay out companies' fundamental responsibilities in the areas of human rights, labour, environment and anti-corruption. Euronext has endorsed these principles and contributed to the UN Global Compact Sustainable Oceans Business Group, formalising the UN Blue Bond principles.

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### About Morningstar Sustainalytics

Morningstar Sustainalytics is a leading ESG research, ratings and data firm that supports investors around the world with the development and implementation of responsible investment strategies. For 30 years, the firm has been at the forefront of developing high-quality, innovative solutions to meet the evolving needs of global investors. Today,



Morningstar Sustainalytics works with hundreds of the world's leading asset managers and pension funds who incorporate ESG and corporate governance information and assessments into their investment processes. The firm also works with hundreds of companies and their financial intermediaries to help them consider sustainability in policies, practices, and capital projects. With 17 offices globally, Morningstar Sustainalytics has more than 1,200 staff members, including more than 500 analysts with varied multidisciplinary expertise across more than 40 industry groups. For more information, visit [www.sustainalytics.com](http://www.sustainalytics.com).

### **About Euronext**

Euronext is the leading pan-European market infrastructure, connecting European economies to global capital markets, to accelerate innovation and sustainable growth. It operates regulated exchanges in Belgium, France, Ireland, Italy, the Netherlands, Norway and Portugal. With close to 2,000 listed issuers and around €6.6 trillion in market capitalisation as of end March 2022, it has an unmatched blue chip franchise and a strong diverse domestic and international client base. Euronext operates regulated and transparent equity and derivatives markets, one of Europe's leading electronic fixed income trading markets and is the largest centre for debt and funds listings in the world. Its total product offering includes Equities, FX, Exchange Traded Funds, Warrants & Certificates, Bonds, Derivatives, Commodities and Indices. The Group provides a multi-asset clearing house through Euronext Clearing, and custody and settlement services through Euronext Securities central securities depositories in Denmark, Italy, Norway and Portugal. Euronext also leverages its expertise in running markets by providing technology and managed services to third parties. In addition to its main regulated market, it also operates a number of junior markets, simplifying access to listing for SMEs. For the latest news, go to [euronext.com](http://euronext.com) or follow us on Twitter ([twitter.com/euronext](https://twitter.com/euronext)) and LinkedIn ([linkedin.com/euronext](https://linkedin.com/euronext)).

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