

EURONEXT
Indices

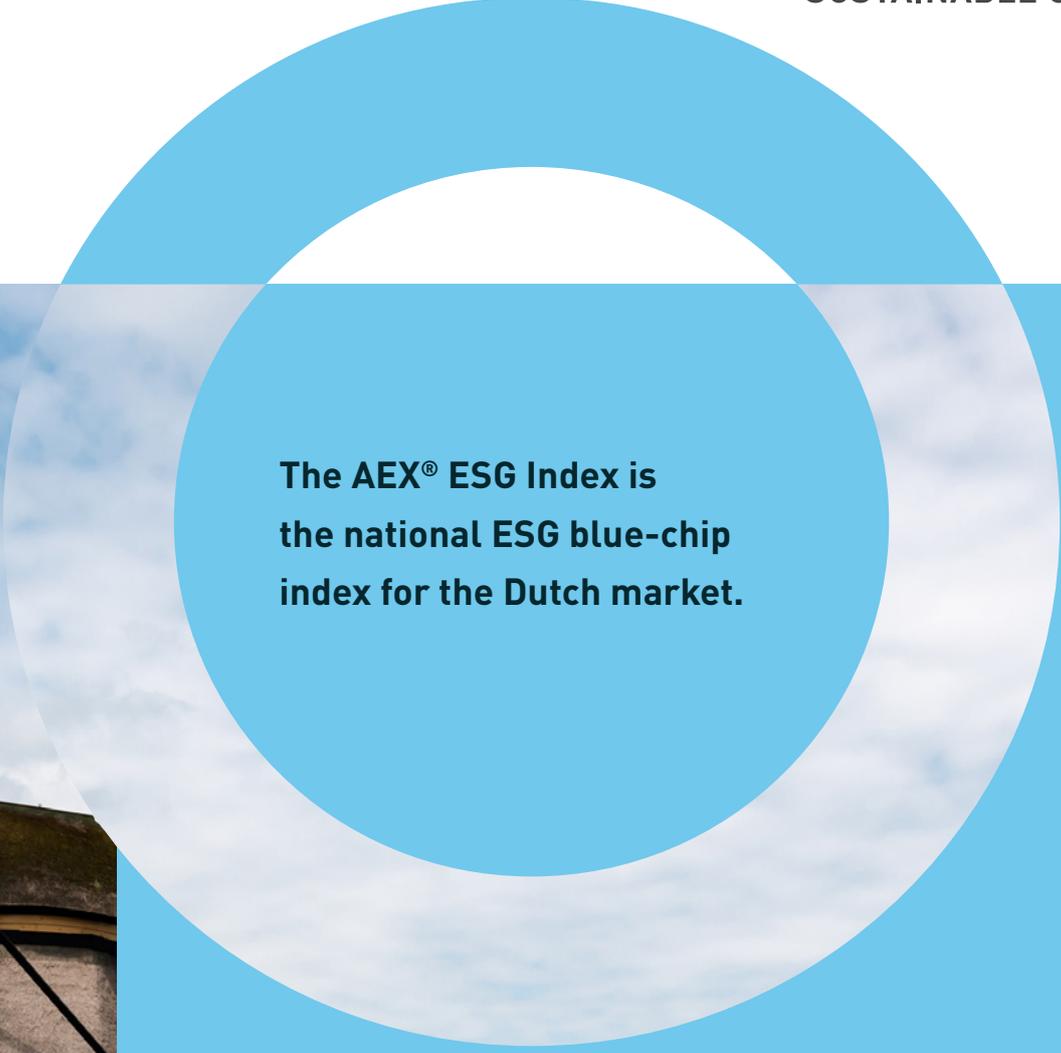
AEX ESG
by EURONEXT

AEX[®] ESG Index

The first ESG-related index
within the AEX family

EMPOWERING 
SUSTAINABLE GROWTH

 **EURONEXT**



**The AEX® ESG Index is
the national ESG blue-chip
index for the Dutch market.**

Responsible investment to support the sustainable transition has become increasingly important in the world of finance. As a leading index provider in Europe, Euronext's ambition is to connect European economies to global capital markets, to accelerate innovation and sustainable growth.

To meet the growing investor demand for mainstream ESG solutions, Euronext is proud to present the ESG blue-chip index for the Dutch market, the AEX® ESG Index.

Aligned with United Nations Global Compact (UNGC) principles, this index is designed to identify the 25 highest ranking companies in the Netherlands demonstrating the lowest Environmental, Social and Governance (ESG) Risk.

Alongside the **CAC 40 ESG®, MIB® ESG, OBX® ESG and the BEL® ESG indices,** the **AEX® ESG Index** is part of a broader suite of national ESG indices covering key Euronext geographies.

Leading the way to a sustainable future

The **AEX® ESG index** is designed to help investors identify companies that are managing their ESG risk well, by combining economic performance with Environmental, Social and Governance (ESG) considerations.

The index methodology includes product involvement exclusions as well as filters based on UNGC assessment.

The index is built with a local focus, combining a Dutch footprint with global reach. It was developed in collaboration with leading market players in the Netherlands, resulting in the creation of a methodology with globally recognised standards to serve as a national ESG reference for the Dutch market.

The AEX® ESG index reflects the ongoing drive to accelerate the transition to a more sustainable economy.



The AEX® ESG is the first ESG-related index within the AEX family.

It offers opportunities for the creation of a large range of investment vehicles such as ETFs, funds and structured products.

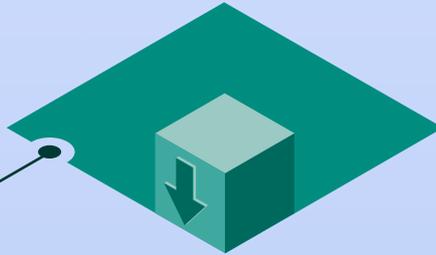


Building Blocks



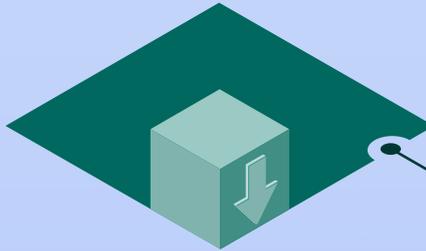
STARTING UNIVERSE

Starts with the components of the AEX and AMX indices.



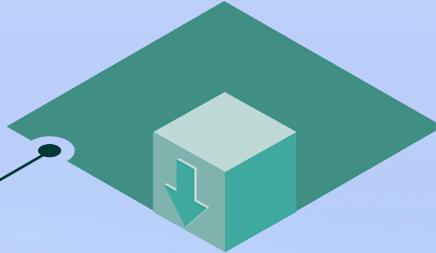
BASELINE EXCLUSION

Excludes companies that are non-compliant with the UNGC principles or involved in controversial products.



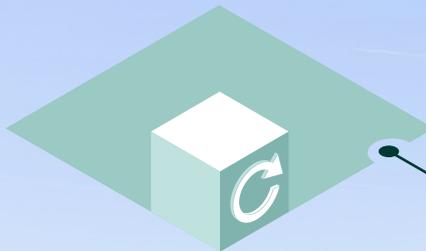
SELECTION

Selects the top 25 companies based on ESG Risk score.



WEIGHTING

Free float market capitalisation weighting with a cap at 15%.



Index Methodology

Negative screening on UNGC principles

Companies that are assessed to be non-compliant with the UNGC principles as determined by Sustainalytics are excluded.

Negative screening on activity involvement

Companies with involvement in Thermal Coal, Oil Sands, Shale Energy, Controversial Weapons, Small Arms and Tobacco are excluded.

Selection on ESG Risk Score

Sustainalytics ESG Risk Ratings measures the degree to which the value of a company is at risk from environmental, social and governance (ESG) factors.

REVIEW CYCLE

Follows the same quarterly review period as the AEX family: March, June, September, December.

Shaping capital markets for future generations.

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