

Euronext® Transatlantic ESG Leaders 60 EW Index

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Indices

Objective

The Euronext Transatlantic ESG Leaders 60 EW index tracks the performance a portfolio of 60 companies, 40 stocks from European market and 20 stocks from US market ranked by their ESG score provided by Moody's ESG. 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/indices-documents-by-family>.

Statistics

March 28, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	9,433	QTD	11.15%	P/E Incl. Neg LTM	44.71
		YTD	11.15%	P/E Incl. Neg FY1	17.84
		2023	19.95%	P/E excl. Neg LTM	46.87
		2022	-16.05%	P/E excl. Neg FY1	20.08
		2021	31.20%	Price/Book	11.49
				Price/Sales	4.64
				Price/Cash Flow	18.00
				Dividend Yield (%)	1.50
Components (full)	EUR Bil	Annualized	(%)		
Average	157.4	2 Year	10.48%		
Median	75.4	3 Years	10.54%		
Largest	2091.6	5 Years	9.78%		
Smallest	18.5	Since Base Date 30-12-2005	5.54%		
Component Weights	(%)				
Largest	1.88				
Smallest	1.42				
Top ten	18.07				

Performance of other versions

Euronext Transatlantic ESG Leaders 60 EW NR		Euronext Transatlantic ESG Leaders 60 EW GR		Euronext Transatlantic ESG Leaders 60 EW Decrement 5%	
QTD	11.58%	QTD	11.74%	QTD	10.22%
YTD	11.58%	YTD	11.74%	YTD	10.22%
2023	22.66%	2023	23.58%	2023	16.70%
2022	-14.14%	2022	-13.50%	2022	-18.32%
2021	33.58%	2021	34.36%	2021	27.07%

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Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	60
Review of composition	Quarterly, effective after the Third Friday of March, June, September and December.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement 5% on Net return.
Date Introduced	Euronext Transatlantic ESG Leaders 60 EW Index family was introduced on 25 September 2019
Isin code / Base Value / Base Date	Euronext Transatlantic ESG Leaders 60 EW Index (NL0013908775), 1000 as of 30 December 2005
	Euronext Transatlantic ESG Leaders 60 EW NR Index (NL0013908783), 1000 as of 30 December 2005
	Euronext Transatlantic ESG Leaders 60 EW GR Index (NL0013908791), 1000 as of 30 December 2005
	Euronext Transatlantic ESG Leaders 60 EW Decrement 5% Index (NL0013908809), 1000 as of 30 December 2005

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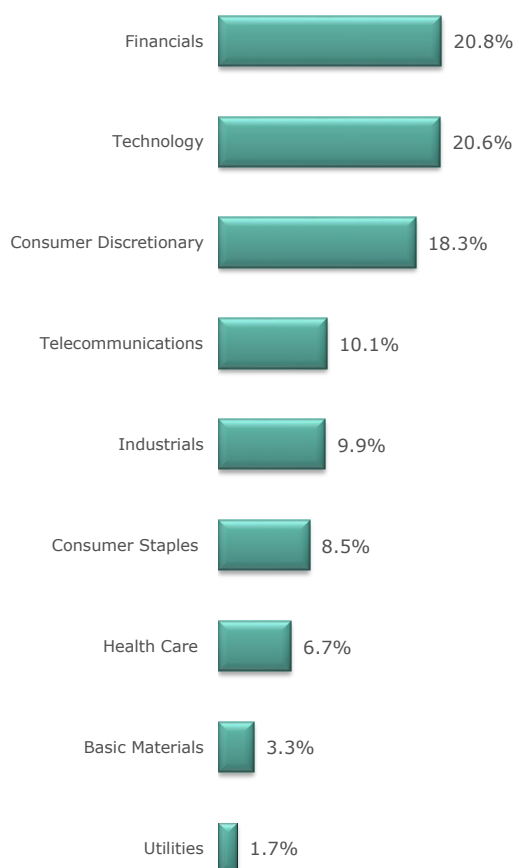
Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
INDITEX	ITX	ES	Consumer Discretionary	1.88
BANCO SANTANDER CENT	SAN	ES	Financials	1.84
UNICREDIT	CRDI	IT	Financials	1.83
BNP PARIBAS ACT.A	BNP	FR	Financials	1.82
THE WALT DISNEY COMP	DIS	US	Consumer Discretionary	1.82
MERCK & COMPANY	MRK	US	Health Care	1.80
BBVA	BBVA	ES	Financials	1.79
PEPSICO	PEP	US	Consumer Staples	1.78
INTESA SANPAOLO SPA	ISP	IT	Financials	1.77
IBERDROLA	IBE	ES	Utilities	1.75

18.07

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

