

Euronext[®] Eurozone ESG Leaders 40 EW

Objective

The Euronext[®] Eurozone ESG Leaders 40 EW, is an equal weighted index that reflects the performance of the top 40 stocks, based on their ESG performance, out of the 75 Largest stocks in term of free float market capitalization, admitted to listing on the main markets of Austria, Belgium, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain. The weights of the constituents 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 and selected to ensure that the index is investable.

Transparency

The index rules are available on our website. 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	Sep-20
Full	not mkt cap		Q3 2020	-3,29%	P/E Incl. Neg LTM	6,39
Free float	weighted		YTD	-18,41%	P/E Incl. Neg FY1	22,49
			2019	18,93%	P/E excl. Neg LTM	26,63
			2018	-11,34%	P/E excl. Neg FY1	23,35
			2017	11,58%	Price/Book	2,56
					Price/Sales	1,78
					Price/Cash Flow	10,68
					Dividend Yield (%)	2,97%
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		47,27	2 Year	-6,67%	Sharpe Ratio 1 Year	not calc.
Median		35,65	3 Years	-5,47%	Volatility 30 Day	20,17
Largest		163,10	5 Years	0,98%		
Smallest		15,65	Since Base Date 31-Dec-2008	4,24%		
Component Weights		(%)				
Largest		2,69				
Smallest		0,26				
Top ten		26,09				

Performance others

Euronext Eurozone ESG Leaders 40 EW NR	(%)	Euronext Eurozone ESG Leaders 40 EW GR	(%)	Euronext Eurozone ESG Leaders 40 EW D 5%	(%)
Q3 2020	-2,93%	Q3 2020	-2,81%	Q3 2020	-4,15%
YTD	-16,97%	YTD	-16,49%	YTD	-20,03%
2019	22,52%	2019	23,76%	2019	16,55%
2018	-9,08%	2018	-8,26%	2018	-13,54%
2017	14,13%	2017	15,05%	2017	8,58%
EN Eurozone ESG Leaders 40 EW D3 5%	(%)	EN Eurozone ESG Leaders 40 EW D 4%	(%)		
Q3 2020	-3,78%	Q3 2020	-3,90%		
YTD	-19,13%	YTD	-19,43%		
2019	18,31%	2019	17,72%		
2018	-12,22%	2018	-12,66%		
2017	10,22%	2017	9,67%		

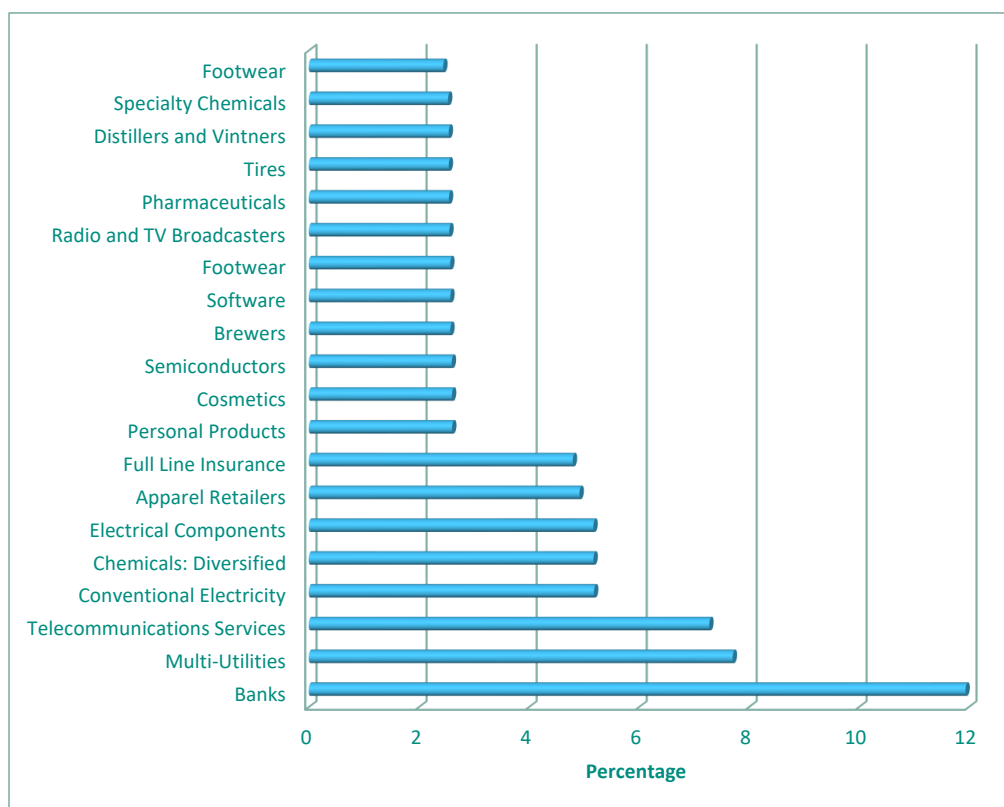
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Index Facts

Categories	Facts
Weighting	Equal weight
Component Number	40
Review Frequency	Quarterly reviews effective after the third Fridays of March, June, September, and December
Calculation and Distribution	Price, Net Return Gross Return and Decrement 5% in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	<p>Euronext Eurozone ESG Leaders 40 EW (NL0012758544) 1,000 as of 31 December 2008</p> <p>Euronext Eurozone ESG Leaders 40 EW NR (NL0012758551) 1,000 as of 31 December 2008</p> <p>Euronext Eurozone ESG Leaders 40 EW GR (NL0012758569) 1,000 as of 31 December 2008</p> <p>Euronext Eurozone ESG Leaders 40 EW Decrement 5% (NL0012758577) 1,000 as of 31 December 2008</p> <p>Euronext Eurozone ESG Leaders 40 EW Decrement 3.5% (NL0013639420) 1,000 as of 31 December 2008</p> <p>Euronext Eurozone ESG Leaders 40 EW Decrement 4% (FR0013478708) 1,000 as of 31 December 2008</p>
Date Introduced	The indices were introduced on 29 January 2020
Settlement Procedure	N.A.

Sector allocation - Top 20



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
DSM KON	DSM	NL	Chemicals: Diversified	2,69
RWE AG	RWEG	DE	Multi-Utilities	2,67
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,61
UNILEVER	UNA	NL	Personal Products	2,60
IBERDROLA	IBE	ES	Conventional Electricity	2,60
L'OREAL	OR	FR	Cosmetics	2,60
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2,60
ENEL	ENEI	IT	Conventional Electricity	2,58
HEINEKEN	HEIA	NL	Brewers	2,57
BBVA	BBVA	ES	Banks	2,57
SAP	SAPG	DE	Software	2,57
ADIDAS AG	ADSGN	DE	Footwear	2,57
LEGRAND	LR	FR	Electrical Components	2,57
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,55
SANOFI	SAN	FR	Pharmaceuticals	2,55
MICHELIN	ML	FR	Tires	2,54
PERNOD RICARD	RI	FR	Distillers and Vintners	2,54
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,53
E.ON SE	EONGN	DE	Multi-Utilities	2,52
ENGIE	ENGI	FR	Multi-Utilities	2,52
DANONE	BN	FR	Food Products	2,50
NOKIA	NOKIA	FI	Telecommunications Equipment	2,50
KERING	KER	FR	Apparel Retailers	2,49
BASF	BAS	DE	Chemicals: Diversified	2,49
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,47
CRH PLC ORD	CRG	IE	Building Materials: Other	2,45
VINCI	DG	FR	Construction	2,43
INDITEX	ITX	ES	Apparel Retailers	2,43
ORANGE	ORA	FR	Telecommunications Services	2,43
AXA	CS	FR	Full Line Insurance	2,43
CAPGEMINI	CAP	FR	Computer Services	2,42
INTESA SANPAOLO SPA	ISP	IT	Banks	2,40
SIEMENS AG	SIE	DE	Diversified Industrials	2,39
TELEFONICA	TEF	ES	Telecommunications Services	2,38
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,37
BANCO SANTANDER CENT	SAN	ES	Banks	2,34
UNICREDIT	CRDI	IT	Banks	2,34
MUNICH RE	MUVGN	DE	Reinsurance	2,33
ENI	ENI	IT	Integrated Oil and Gas	2,30
BNP PARIBAS ACT.A	BNP	FR	Banks	2,28
SIEMENS ENERGY AG	SIE	DE	Renewable Energy Equipment	0,26