

# Euronext<sup>®</sup> Eurozone ESG Leaders 40 EW

## Objective

The Euronext<sup>®</sup> 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:

## Statistics

				Jun-21	
<b>Market Capitalization</b>	<b>EUR Bil</b>	<b>Performance</b>	<b>(%)</b>	<b>Fundamentals</b>	
Full	not mkt cap	Q2 2021	3.47%	P/E Incl. Neg LTM	48.72
Free float	weighted	YTD	11.08%	P/E Incl. Neg FY1	23.80
		2020	-7.76%	P/E excl. Neg LTM	55.85
		2019	18.93%	P/E excl. Neg FY1	23.80
		2018	-11.34%	Price/Book	4.43
<b>Components (full)</b>	<b>EUR Bil</b>			Price/Sales	3.53
Average	67.0	<b>Annualized</b>	<b>(%)</b>	Price/Cash Flow	15.39
Median	50.8	2 Year	4.64%	Dividend Yield (%)	2.18%
Largest	333.8	3 Years	2.91%		
Smallest	20.67	5 Years	6.93%	<b>Risk</b>	
		Since Base Date 30-Dec-2008	5.89%	Sharpe Ratio 1 Year	not calc.
<b>Component Weights</b>	<b>(%)</b>			Volatility 30 Day	9.48
Largest	12.44				
Smallest	0.77				
Top ten	25.91				

## Performance others

<b>Euronext Eurozone ESG Leaders 40 EW NR</b>	<b>(%)</b>	<b>Euronext Eurozone ESG Leaders 40 EW GR</b>	<b>(%)</b>	<b>Euronext Eurozone ESG Leaders 40 EW D 5%</b>	<b>(%)</b>
Q2 2021	5.05%	Q2 2021	5.58%	Q2 2021	3.75%
YTD	13.00%	YTD	13.64%	YTD	10.24%
2020	-5.80%	2020	-5.16%	2020	-10.40%
2019	22.52%	2019	23.76%	2019	16.55%
2018	-9.08%	2018	-8.26%	2018	-13.54%
<b>EN Eurozone ESG Leaders 40 EW D3 5%</b>	<b>(%)</b>	<b>Euronext Eurozone ESG Leaders 40 EW D4%</b>	<b>(%)</b>		
Q2 2021	4.13%	Q2 2021	4.00%		
YTD	11.06%	YTD	10.78%		
2020	-9.05%	2020	-9.50%		
2019	18.31%	2019	17.72%		
2018	-12.22%	2018	-12.66%		

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>.

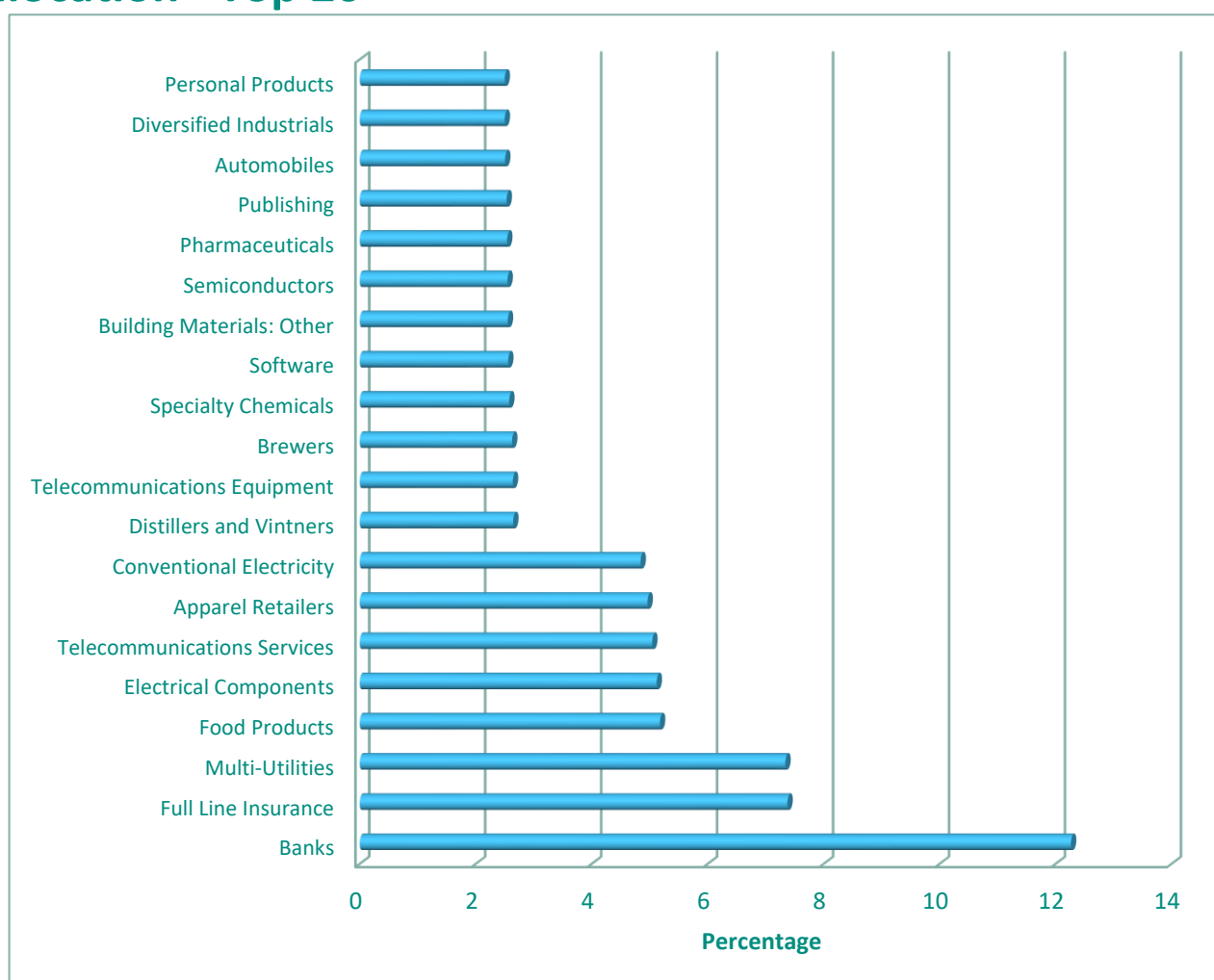
© 2018, Euronext N.V. - All rights reserved.

# Euronext<sup>®</sup> Eurozone ESG Leaders 40 EW

## 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	<p>The PR,NR,GR, 5% Decrement indices were introduced on 23 January 2018</p> <p>The 3.5% Decrement index was introduced on 05 June 2019</p> <p>The 4% Decrement index was introduced on 29 January 2020</p>
Settlement Procedure	N.A.

## Sector allocation - Top 20



# Euronext<sup>®</sup> Eurozone ESG Leaders 40 EW

## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
VIVENDI	VIV	FR	Radio and TV Broadcasters	2.48
UNILEVER	UNA	NL	Personal Products	2.50
TELEFONICA	TEF	ES	Telecommunications Services	2.48
STELLANTIS NV	STLA	IT	Automobiles	2.51
SOCIETE GENERALE	GLE	FR	Banks	2.48
SIEMENS AG	SIE	DE	Diversified Industrials	2.50
VINCI	DG	FR	Construction	2.40
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.56
SANOFI	SAN	FR	Pharmaceuticals	2.54
SAP	SAPG	DE	Software	2.56
BANCO SANTANDER CENT	SAN	ES	Banks	2.45
SAFRAN	SAF	FR	Aerospace	2.39
RWE AG	RWEG	DE	Multi-Utilities	2.48
RELX	REN	NL	Publishing	2.53
KERING	KER	FR	Apparel Retailers	2.52
PERNOD RICARD	RI	FR	Distillers and Vintners	2.65
L'OREAL	OR	FR	Cosmetics	2.47
NOKIA	NOKIA	FI	Telecommunications Equipment	2.64
MUNICH RE	MUVGN	DE	Reinsurance	2.45
LVMH	MC	FR	Clothing and Accessories	2.48
LEGRAND	LR	FR	Electrical Components	2.56
INDITEX	ITX	ES	Apparel Retailers	2.45
INTESA SANPAOLO SPA	ISP	IT	Banks	2.47
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2.55
IBERDROLA	IBE	ES	Conventional Electricity	2.40
HEINEKEN	HEIA	NL	Brewers	2.63
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	2.52
E.ON SE	EONGN	DE	Multi-Utilities	2.45
ENI	ENI	IT	Integrated Oil and Gas	2.45
ENGIE	ENGI	FR	Multi-Utilities	2.42
ENEL	ENEI	IT	Conventional Electricity	2.44
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2.56
DSM KON	DSM	NL	Food Products	2.62
DANONE	BN	FR	Food Products	2.56
CRH PLC ORD	CRG	IE	Building Materials: Other	2.55
UNICREDIT	CRDI	IT	Banks	2.44
BNP PARIBAS ACT.A	BNP	FR	Banks	2.43
AXA	CS	FR	Full Line Insurance	2.41
ALLIANZ SE	ALVG	DE	Full Line Insurance	2.45
AIR LIQUIDE	AI	FR	Specialty Chemicals	2.58