

Euronext® Eurozone ESG Leaders Select 40 EW

Objective

The Euronext® Eurozone ESG Leaders Select 40 EW is an equal weighted index that reflects the performance of the top 40 stocks, based on their sectorial normalized ESG score performance, out of the 80 Largest stocks in terms of free float market capitalization included in the Euronext Eurozone 300 index. 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 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/index-rules>

Statistics

September-2020

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full		Q3 2020	0,26%	P/E Incl. Neg LTM	16,83
Free float	not mkt cap weighted	YTD	-14,45%	P/E Incl. Neg FY1	24,25
		2019	22,99%	P/E excl. Neg LTM	31,43
		2018	-9,93%	P/E excl. Neg FY1	27,36
		2017	11,71%	Price/Book	4,60
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	2,79
Average	49,12	2 Year	-3,07%	Price/Cash Flow	12,86
Median	36,76	3 Years	-1,99%	Dividend Yield (%)	2,43
Largest	163,10	5 Years	3,55%	Risk	
Smallest	15,65	Since Base Date 31-Dec-2008	5,85%	Sharpe Ratio 1 Year	not calc.
Component Weights	(%)			Volatility 30 Day	19,51
Largest	2,65				
Smallest	0,25				
Top ten	25,97				

Performance of other versions

EN EZ ESG Leaders Select 40 EW		EN EZ ESG Leaders Select 40 EW	
NR	(%)	GR	(%)
Q3 2020	0,70%	Q3 2020	0,84%
YTD	-12,62%	YTD	-12,05%
2019	26,09%	2019	27,13%
2018	-7,96%	2018	-7,28%
2017	14,13%	2017	15,00%

EN EZ ESG Leaders Select 40 EW		EN EZ ESG Leaders Select 40 EW	
D5%	(%)	D3 5%	(%)
Q3 2020	-0,56%	Q3 2020	-0,18%
YTD	-15,84%	YTD	-14,89%
2019	19,94%	2019	21,75%
2018	-12,47%	2018	-11,14%
2017	8,58%	2017	10,21%

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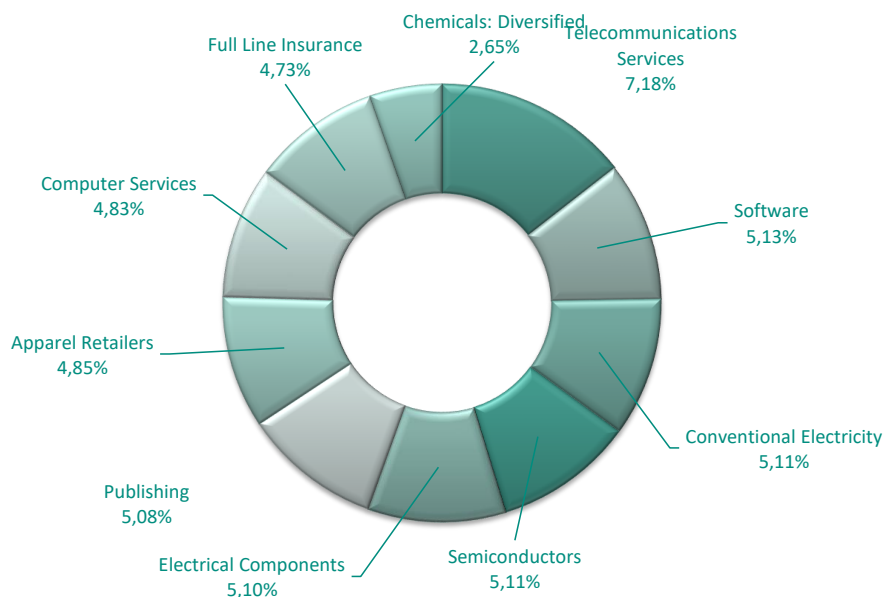
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Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	40
Review Effective Date	Quarterly, effective after the close of the Wednesday following the third Friday of March, June, September and December.
Calculation and Distribution	Price; Gross, Net, 5% and 3.5% Decrement return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext Eurozone ESG Leaders Select 40 EW (FR0013477007) 1,000 as of 31 December 2008 Euronext Eurozone ESG Leaders Select 40 EW NR (FR0013477023) 1,000 as of 31 December 2008 Euronext Eurozone ESG Leaders Select 40 EW GR (FR0013477031) 1,000 as of 31 December 2008 Euronext Eurozone ESG Leaders Select 40 EW Decrement 5% (FR0013477049) 1,000 as of 31 December 2008 Euronext Eurozone ESG Leaders Select 40 EW Decrement 3.5% (FR0013477056) 1,000 as of 31 December 2008
Date Introduced	The Euronext Eurozone ESG Leaders Select 40 EW index series was introduced on 22 January 2020

Top 10 sectors breakdown



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
DSM KON	DSM	NL	Chemicals: Diversified	2,650
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,623
ASML HOLDING	ASML	NL	Production Technology Equipmen	2,616
AKZO NOBEL	AKZA	NL	Specialty Chemicals	2,610
DASSAULT SYSTEMES	DSY	FR	Software	2,593
FRESENIUS MEDICAL	FMEG	DE	Health Care Services	2,590
WOLTERS KLUWER	WKL	NL	Publishing	2,582
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,570
UNILEVER	UNA	NL	Personal Products	2,568
IBERDROLA	IBE	ES	Conventional Electricity	2,568
L'OREAL	OR	FR	Cosmetics	2,566
DEUTSCHE POST AG	DPW	DE	Delivery Services	2,564
HENKEL AG & CO PREF	HNKGP	DE	Household Equipment and Produ	2,563
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2,562
STMICROELECTRONICS	STM	FR	Semiconductors	2,544
ENEL	ENEI	IT	Conventional Electricity	2,544
SAP	SAPG	DE	Software	2,536
ADIDAS AG	ADSGN	DE	Footwear	2,535
LEGRAND	LR	FR	Electrical Components	2,531
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,519
SANOFI	SAN	FR	Pharmaceuticals	2,511
MICHELIN	ML	FR	Tires	2,509
PERNOD RICARD	RI	FR	Distillers and Vintners	2,508
RELX	REL	NL	Publishing	2,498
DANONE	BN	FR	Food Products	2,469
NOKIA	NOKIA	FI	Telecommunications Equipment	2,467
KERING	KER	FR	Apparel Retailers	2,457
AMADEUS IT GROUP	AMS	ES	Computer Services	2,447
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,437
CRH PLC ORD	CRG	IE	Building Materials: Other	2,414
VINCI	DG	FR	Construction	2,401
INDITEX	ITX	ES	Apparel Retailers	2,395
ORANGE	ORA	FR	Telecommunications Services	2,395
AXA	CS	FR	Full Line Insurance	2,393
CAPGEMINI	CAP	FR	Computer Services	2,387
SIEMENS AG	SIE	DE	Diversified Industrials	2,361
TELEFONICA	TEF	ES	Telecommunications Services	2,347
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,338
MUNICH RE	MUVGN	DE	Reinsurance	2,301
AIRBUS	AIR	FR	Aerospace	2,277
SIEMENS ENERGY AG	SIE	DE	Renewable Energy Equipment	0,252