

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

Dec-20

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full		Q4 2020	8,82%	P/E Incl. Neg LTM	30,32
Free float	not mkt cap weighted	YTD	-6,91%	P/E Incl. Neg FY1	32,35
		2019	22,99%	P/E excl. Neg LTM	36,43
		2018	-9,93%	P/E excl. Neg FY1	34,18
		2017	11,71%	Price/Book	5,04
				Price/Sales	3,20
				Price/Cash Flow	25,41
				Dividend Yield (%)	2,21
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	55,25	2 Year	7,00%	Sharpe Ratio 1 Year	not calc.
Median	41,03	3 Years	1,03%	Volatility 30 Day	13,23
Largest	174,00	5 Years	3,58%		
Smallest	16,95	Since Base Date 31-Dec-2008	6,47%		
Component Weights	(%)				
Largest	2,71				
Smallest	2,34				
Top ten	25,84				

Performance of other versions

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NR	(%)
Q4 2020	9,12%
YTD	-4,65%
2019	26,09%
2018	-7,96%
2017	14,13%

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GR	(%)
Q4 2020	9,21%
YTD	-3,96%
2019	27,13%
2018	-7,28%
2017	15,00%

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D5%	(%)
Q4 2020	7,76%
YTD	-9,31%
2019	19,94%
2018	-12,47%
2017	8,58%

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D3 5%	(%)
Q4 2020	8,16%
YTD	-7,94%
2019	21,75%
2018	-11,14%
2017	10,21%

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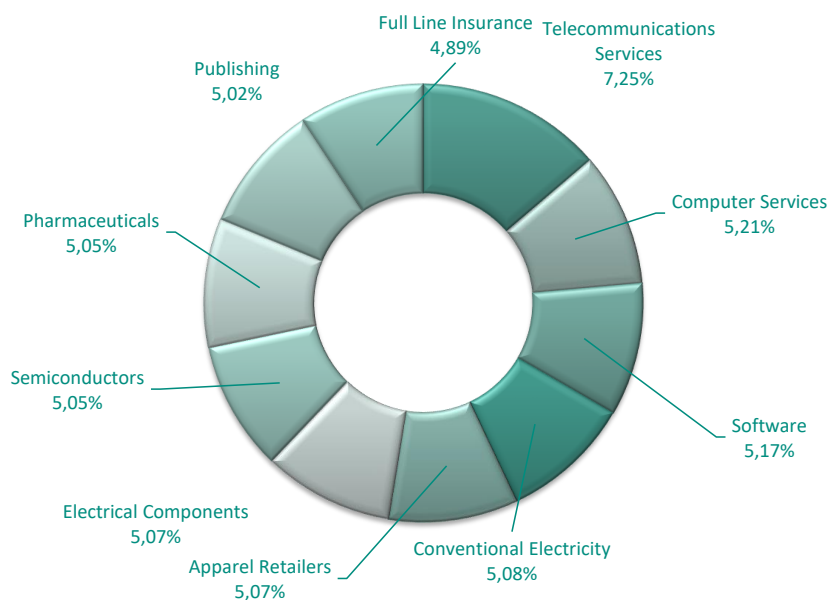
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Index Facts

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 (%)
CAPGEMINI	CAP	FR	Computer Services	2,708
KERING	KER	FR	Apparel Retailers	2,645
DASSAULT SYSTEMES	DSY	FR	Software	2,588
SAP	SAPG	DE	Software	2,582
IBERDROLA	IBE	ES	Conventional Electricity	2,573
DSM KON	DSM	NL	Chemicals: Diversified	2,557
ASML HOLDING	ASML	NL	Production Technology Equipmen	2,555
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2,549
LEGRAND	LR	FR	Electrical Components	2,540
ADIDAS AG	ADSGN	DE	Footwear	2,540
MERCK KGA	MERCK	DE	Pharmaceuticals	2,536
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,532
UNILEVER	UNA	NL	Personal Products	2,530
AKZO NOBEL	AKZA	NL	Specialty Chemicals	2,528
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,524
WORLDLINE	WLN	FR	Transaction Processing Services	2,521
CRH PLC ORD	CRG	IE	Building Materials: Other	2,516
SIEMENS AG	SIE	DE	Diversified Industrials	2,516
RELX	REL	NL	Publishing	2,513
ENEL	ENEI	IT	Conventional Electricity	2,510
SANOFI	SAN	FR	Pharmaceuticals	2,510
WOLTERS KLUWER	WKL	NL	Publishing	2,506
STMICROELECTRONICS	STM	FR	Semiconductors	2,502
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,502
AMADEUS IT GROUP	AMS	ES	Computer Services	2,499
L'OREAL	OR	FR	Cosmetics	2,487
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,478
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,464
DANONE	BN	FR	Food Products	2,459
PERNOD RICARD	RI	FR	Distillers and Vintners	2,451
AIRBUS	AIR	FR	Aerospace	2,451
DEUTSCHE POST AG	DPW	DE	Delivery Services	2,449
ORANGE	ORA	FR	Telecommunications Services	2,444
INDITEX	ITX	ES	Apparel Retailers	2,427
MUNICH RE	MUVGN	DE	Reinsurance	2,414
MICHELIN	ML	FR	Tires	2,400
AXA	CS	FR	Full Line Insurance	2,387
NOKIA	NOKIA	FI	Telecommunications Equipment	2,387
VINCI	DG	FR	Construction	2,374
TELEFONICA	TEF	ES	Telecommunications Services	2,344