

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

Mar-21

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full			Q1 2021	7,56%	P/E Incl. Neg LTM	35,75
Free float	not mkt cap weighted		YTD	7,56%	P/E Incl. Neg FY1	27,14
			2020	-6,91%	P/E excl. Neg LTM	38,79
			2019	22,99%	P/E excl. Neg FY1	27,14
			2018	-9,93%	Price/Book	4,73
					Price/Sales	3,49
Components (full)		EUR Bil	Annualized	(%)	Price/Cash Flow	10,23
Average		59,59	2 Year	4,81%	Dividend Yield (%)	2,38
Median		44,56	3 Years	4,41%		
Largest		216,88	5 Years	6,22%		
Smallest		18,84	Since Base Date 31-Dec-2008	6,97%		
Component Weights		(%)			Risk	
Largest		2,77			Sharpe Ratio 1 Year	not calc.
Smallest		2,3			Volatility 30 Day	11,53
Top ten		26,09				

Performance of other versions

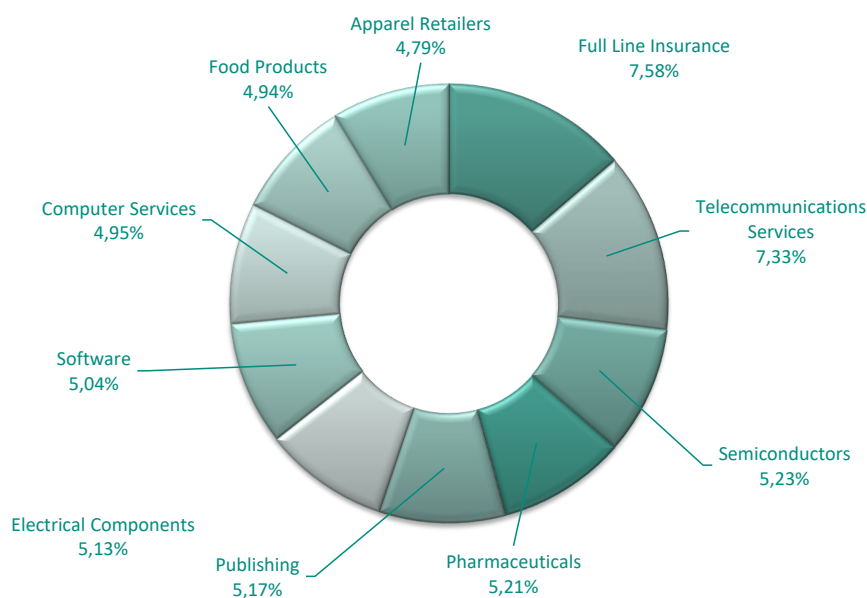
EN EZ ESG Leaders Select 40 EW		EN EZ ESG Leaders Select 40 EW	
NR	(%)	GR	(%)
Q1 2021	7,78%	Q1 2021	7,85%
YTD	7,78%	YTD	7,85%
2020	-4,65%	2020	-3,96%
2019	26,09%	2019	27,13%
2018	-7,96%	2018	-7,28%
EN EZ ESG Leaders Select 40 EW		EN EZ ESG Leaders Select 40 EW	
D5%	(%)	D3 5%	(%)
Q1 2021	6,47%	Q1 2021	6,86%
YTD	6,47%	YTD	6,86%
2020	-9,31%	2020	-7,94%
2019	19,94%	2019	21,75%
2018	-12,47%	2018	-11,14%

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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 (%)
ASML HOLDING	ASML	NL	Production Technology Equipment	2,77
MERCK KGA	MERCK	DE	Pharmaceuticals	2,67
STMICROELECTRONICS	STM	FR	Semiconductors	2,62
WOLTERS KLUWER	WKL	NL	Publishing	2,61
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2,61
LEGRAND	LR	FR	Electrical Components	2,59
ENEL	ENEI	IT	Conventional Electricity	2,57
RELX	REN	NL	Publishing	2,56
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,55
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,55
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,54
SANOFI	SAN	FR	Pharmaceuticals	2,54
SIEMENS AG	SIE	DE	Diversified Industrials	2,54
DEUTSCHE POST AG	DPW	DE	Delivery Services	2,54
DASSAULT SYSTEMES	DSY	FR	Software	2,54
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,54
DSM KON	DSM	NL	Food Products	2,52
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,52
CAPGEMINI	CAP	FR	Computer Services	2,52
CRH PLC ORD	CRG	IE	Building Materials: Other	2,52
AXA	CS	FR	Full Line Insurance	2,52
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	2,51
MUNICH RE	MUVGN	DE	Reinsurance	2,50
UNILEVER	UNA	NL	Personal Products	2,50
SAP	SAPG	DE	Software	2,50
ORANGE	ORA	FR	Telecommunications Services	2,48
MICHELIN	ML	FR	Tires	2,48
L'OREAL	OR	FR	Cosmetics	2,47
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,47
PERNOD RICARD	RI	FR	Distillers and Vintners	2,43
AMADEUS IT GROUP	AMS	ES	Computer Services	2,43
WORLDLINE	WLN	FR	Transaction Processing Services	2,43
DANONE	BN	FR	Food Products	2,41
KERING	KER	FR	Apparel Retailers	2,40
INDITEX	ITX	ES	Apparel Retailers	2,38
AIRBUS	AIR	FR	Aerospace	2,36
VINCI	DG	FR	Construction	2,36
NOKIA	NOKIA	FI	Telecommunications Equipment	2,35
ADIDAS AG	ADSGN	DE	Footwear	2,30
TELEFONICA	TEF	ES	Telecommunications Services	2,30

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