

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

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Jun-21
Full			Q2 2021	5.99%	P/E Incl. Neg LTM	61.43
Free float	not mkt cap weighted		YTD	14.00%	P/E Incl. Neg FY1	30.95
			2020	-6.91%	P/E excl. Neg LTM	62.07
			2019	22.99%	P/E excl. Neg FY1	30.95
			2018	-9.93%	Price/Book	6.15
					Price/Sales	5.17
					Price/Cash Flow	19.85
					Dividend Yield (%)	2.00
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		70.6	2 Year	6.45%	Sharpe Ratio 1 Year	not calc.
Median		50.4	3 Years	5.17%	Volatility 30 Day	8.29
Largest		333.8	5 Years	8.50%		
Smallest		19.86	Since Base Date 31-Dec-2008	7.33%		
Component Weights		(%)				
Largest		11.82				
Smallest		0.70				
Top ten		26.18				

Performance of other versions

EN EZ ESG Leaders Select 40 EW NR	(%)	EN EZ ESG Leaders Select 40 EW GR	(%)
Q2 2021	7.35%	Q2 2021	7.79%
YTD	15.71%	YTD	16.25%
2020	-4.65%	2020	-3.96%
2019	26.09%	2019	27.13%
2018	-7.96%	2018	-7.28%

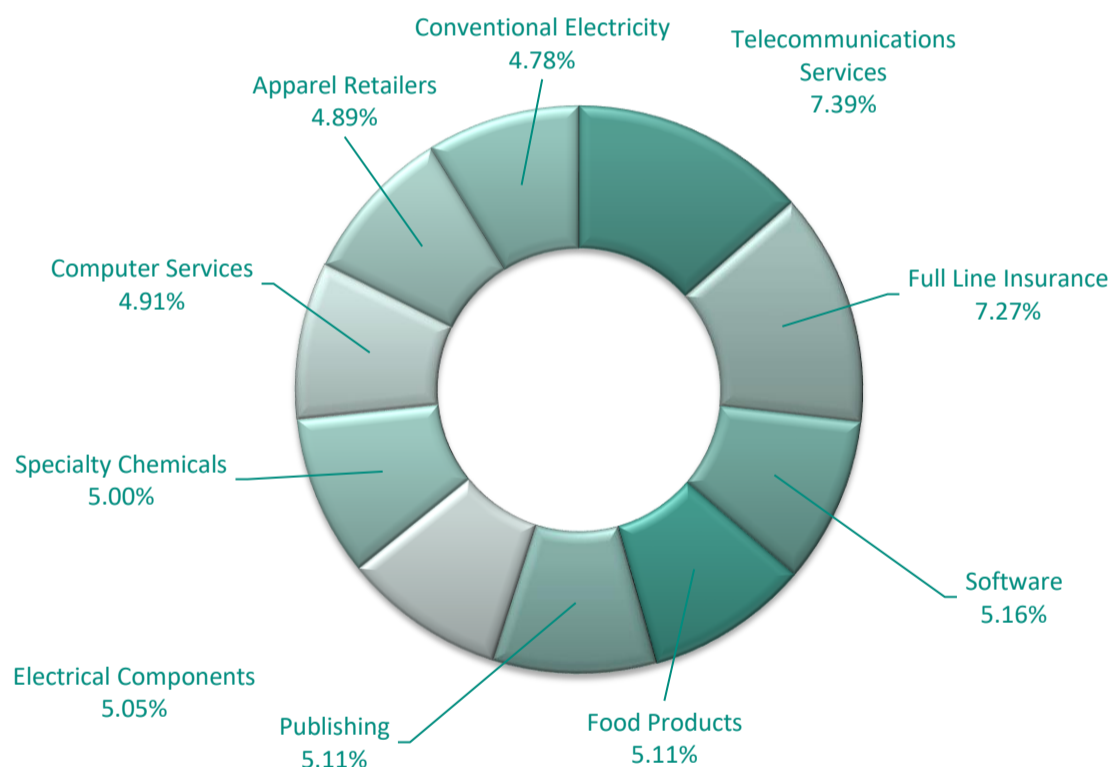
EN EZ ESG Leaders Select 40 EW D5%	(%)	EN EZ ESG Leaders Select 40 EW D3 5%	(%)
Q2 2021	6.02%	Q2 2021	6.42%
YTD	12.88%	YTD	13.72%
2020	-9.31%	2020	-7.94%
2019	19.94%	2019	21.75%
2018	-12.47%	2018	-11.14%

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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 (%)
WOLTERS KLUWER	WKL	NL	Publishing	2.61
VIVENDI	VIV	FR	Radio and TV Broadcasters	2.44
UNILEVER	UNA	NL	Personal Products	2.46
TELEFONICA	TEF	ES	Telecommunications Services	2.45
SOCIETE GENERALE	GLE	FR	Banks	2.45
SIEMENS AG	SIE	DE	Diversified Industrials	2.47
VINCI	DG	FR	Construction	2.37
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.52
SANOFI	SAN	FR	Pharmaceuticals	2.51
SAP	SAPG	DE	Software	2.52
RELX	REN	NL	Publishing	2.50
KERING	KER	FR	Apparel Retailers	2.48
PERNOD RICARD	RI	FR	Distillers and Vintners	2.61
L'OREAL	OR	FR	Cosmetics	2.44
ORANGE	ORA	FR	Telecommunications Services	2.42
NOKIA	NOKIA	FI	Telecommunications Equipment	2.60
MUNICH RE	MUVGN	DE	Reinsurance	2.42
MICHELIN	ML	FR	Tires	2.58
LVMH	MC	FR	Clothing and Accessories	2.45
LEGRAND	LR	FR	Electrical Components	2.53
INDITEX	ITX	ES	Apparel Retailers	2.41
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2.51
IBERDROLA	IBE	ES	Conventional Electricity	2.37
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	2.49
ESSILORLUXOTTICA	EL	FR	Medical Supplies	2.65
ENEL	ENEI	IT	Conventional Electricity	2.41
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2.52
DSM KON	DSM	NL	Food Products	2.58
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2.65
DASSAULT SYSTEMES	DSY	FR	Software	2.63
DANONE	BN	FR	Food Products	2.53
CRH PLC ORD	CRG	IE	Building Materials: Other	2.52
CAPGEMINI	CAP	FR	Computer Services	2.57
AXA	CS	FR	Full Line Insurance	2.37
ASML HOLDING	ASML	NL	Production Technology Equipment	2.50
AMADEUS IT GROUP	AMS	ES	Computer Services	2.35
ALLIANZ SE	ALVG	DE	Full Line Insurance	2.41
AKZO NOBEL	AKZA	NL	Specialty Chemicals	2.46
AIR LIQUIDE	AI	FR	Specialty Chemicals	2.54
ADIDAS AG	ADSGN	DE	Footwear	2.70

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