

# Euronext® Transatlantic ESG Leaders 60 EW

## Objective

The Euronext Transatlantic ESG Leaders 60 EW index tracks the performance a portfolio of 60 companies, 40 stocks from European market and 20 stocks from US market ranked by their ESG score provided by Vigeo-Eiris. Constituents are reviewed on a quarterly basis and their weights 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	8,42%	P/E Incl. Neg LTM	30,98
Free float	not mkt cap weighted	YTD	-1,44%	P/E Incl. Neg FY1	28,36
		2019	23,00%	P/E excl. Neg LTM	35,32
		2018	-7,40%	P/E excl. Neg FY1	28,36
		2017	7,63%	Price/Book	6,06
<b>Components (full)</b>	<b>EUR Bil</b>	<b>Annualized</b>	<b>(%)</b>	Price/Sales	4,41
Average	120,00	2 Year	10,11%	Price/Cash Flow	24,61
Median	69,15	3 Years	3,93%	Dividend Yield (%)	2,23
Largest	1374,37	5 Years	5,49%		
Smallest	15,93	Since Base Date 30-Dec-2015	12,74%	<b>Risk</b>	
				Sharpe Ratio 1 Year	not calc.
<b>Component Weights</b>	<b>(%)</b>			Volatility 30 Day	10,49
Largest	1,84				
Smallest	1,55				
Top ten	17,38				

## Performance of other versions

Euronext Transatlantic ESG Leaders 60 EW GR	(%)	Euronext Transatlantic ESG Leaders 60 EW NR	(%)	Euronext Transatlantic ESG Leaders 60 EW Decrement 5%	(%)
Q4 2020	8,92%	Q4 2020	8,80%	Q4 2020	7,44%
YTD	1,22%	YTD	0,55%	YTD	-4,37%
2019	27,05%	2019	25,98%	2019	19,84%
2018	-4,67%	2018	-5,41%	2018	-10,05%
2017	10,74%	2017	9,91%	2017	4,56%

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.

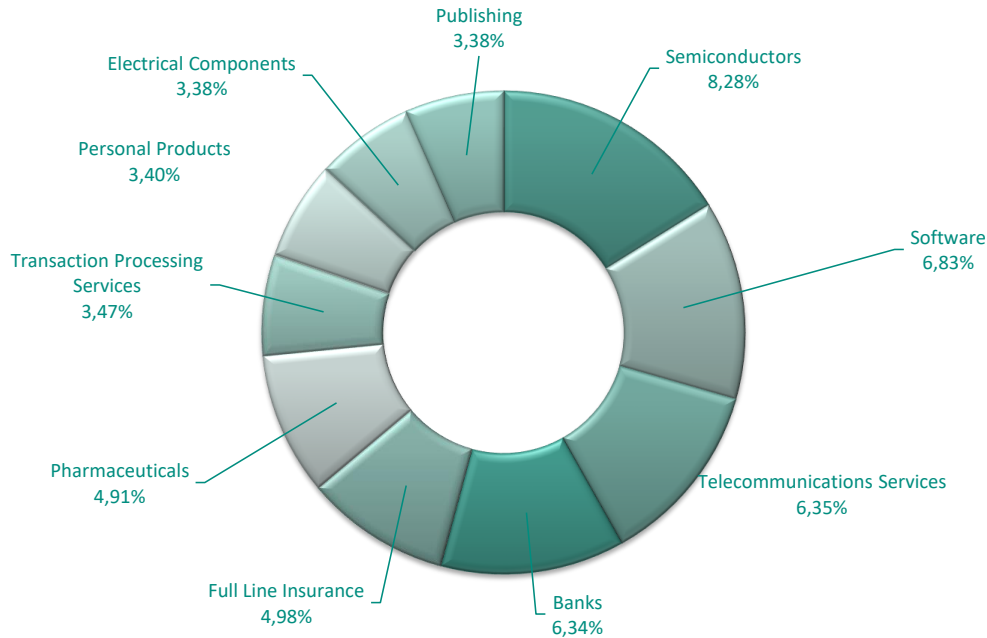
Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.  
© 2016, Euronext N.V. - All rights reserved.

# Euronext® Transatlantic ESG Leaders 60 EW

## Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	60
Review frequency	Quarterly, effective after the Third Friday of March, June, September and December
Calculation and Distribution	Price; Gross, Net and Decrement return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	<p>Euronext Transatlantic ESG Leaders 60 EW (NL0013908775), 1,000 as of 30 December 2015</p> <p>Euronext Transatlantic ESG Leaders 60 EW GR (NL0013908791), 1,000 as of 30 December 2015</p> <p>Euronext Transatlantic ESG Leaders 60 EW NR (NL0013908783), 1,000 as of 30 December 2015</p> <p>Euronext Transatlantic ESG Leaders 60 EW Decrement 5% (NL0013908809), 1,000 as of 30 December 2015</p>
Date Introduced	The Euronext Transatlantic ESG Leaders 60 EW family Index series was introduced on 25 september 2019

## Top 10 Sectors breakdown



# Euronext® Transatlantic ESG Leaders 60 EW

## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
CAPGEMINI	CAP	FR	Computer Services	1,837
SAP	SAPG	DE	Software	1,761
PAYPAL HOLDINGS INC	PYPL	US	Transaction Processing Services	1,736
WORLDLINE	WLN	FR	Transaction Processing Services	1,730
KERING	KER	FR	Apparel Retailers	1,726
UNILEVER	UNA	NL	Personal Products	1,725
ASML HOLDING	ASML	NL	Production Technology Equipment	1,720
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	1,718
DSM KON	DSM	NL	Chemicals: Diversified	1,718
ALLIANZ SE	ALVG	DE	Full Line Insurance	1,713
THE WALT DISNEY COMP	DIS	US	Entertainment	1,711
CRH PLC ORD	CRG	IE	Building Materials: Other	1,709
MICROSOFT CORP	MSFT	US	Software	1,706
VIVENDI	VIV	FR	Radio and TV Broadcasters	1,706
ADOBE INC	ADBE	US	Software	1,702
L'OREAL	OR	FR	Cosmetics	1,699
DEUTSCHE POST AG	DPW	DE	Delivery Services	1,699
ADIDAS AG	ADSGN	DE	Footwear	1,698
LEGRAND	LR	FR	Electrical Components	1,696
SIEMENS AG	SIE	DE	Diversified Industrials	1,695
DANONE	BN	FR	Food Products	1,694
RELX	REL	NL	Publishing	1,692
QUALCOMM INCORP.	QCOM	US	Semiconductors	1,687
WOLTERS KLUWER	WKL	NL	Publishing	1,687
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	1,685
PEPSICO	PEP	US	Soft Drinks	1,683
HEINEKEN	HEIA	NL	Brewers	1,682
AKZO NOBEL	AKZA	NL	Specialty Chemicals	1,677
TELEPERFORMANCE	TEPRF	FR	Consumer Digital Services	1,676
ABBOTT LABORATORIES	ABT	US	Pharmaceuticals	1,674
COCA-COLA CO	KO	US	Soft Drinks	1,673
PROCTER & GAMBLE CO	PG	US	Personal Products	1,673
COMCAST	CMCSA	US	Cable Television Services	1,671
MERCK & COMPANY	MRK	US	Pharmaceuticals	1,670
NIKE INC	NKE	US	Footwear	1,667
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1,667
LVMH	MC	FR	Clothing and Accessories	1,666
AIR LIQUIDE	AI	FR	Specialty Chemicals	1,661
SALESFORCE.COM	CRM	US	Software	1,661
STMICROELECTRONICS	STM	FR	Semiconductors	1,659
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	1,652
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	1,650
MUNICH RE	MUVGN	DE	Reinsurance	1,646
CISCO SYSTEMS INC	CSCO	US	Telecommunications Equipment	1,644
PERNOD RICARD	RI	FR	Distillers and Vintners	1,642
MCDONALD'S CORP	MCD	US	Restaurants and Bars	1,641

## Euronext® Transatlantic ESG Leaders 60 EW

BBVA	BBVA	ES	Banks	1,628
AXA	CS	FR	Full Line Insurance	1,619
INTEL CORP	INTC	US	Semiconductors	1,615
MICHELIN	ML	FR	Tires	1,611
INDITEX	ITX	ES	Apparel Retailers	1,609
NVIDIA CORP	NVDA	US	Semiconductors	1,605
INTESA SANPAOLO SPA	ISP	IT	Banks	1,602
VERIZON	VZ	US	Telecommunications Services	1,594
NOKIA	NOKIA	FI	Telecommunications Equipment	1,564
PFIZER	PFE	US	Pharmaceuticals	1,562
ING GROEP N.V.	INGA	NL	Banks	1,560
BANCO SANTANDER CENT	SAN	ES	Banks	1,552
TELEFONICA	TEF	ES	Telecommunications Services	1,548
AT&T INC	T	US	Telecommunications Services	1,545