

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

Mar-21

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full			Q1 2021		8,69%	P/E Incl. Neg LTM	29,58
Free float	not mkt cap weighted		YTD		8,69%	P/E Incl. Neg FY1	23,56
			2020		-1,44%	P/E excl. Neg LTM	35,19
			2019		23,00%	P/E excl. Neg FY1	23,56
			2018		-7,40%	Price/Book	6,37
						Price/Sales	4,57
Components (full)		EUR Bil	Annualized		(%)	Price/Cash Flow	14,55
Average		130,04	2 Year		8,65%	Dividend Yield (%)	2,17
Median		77,81	3 Years		7,95%		
Largest		1513,00	5 Years		8,26%		
Smallest		18,26	Since Base Date 30-Dec-2005		4,58%	Risk	
						Sharpe Ratio 1 Year	not calc.
						Volatility 30 Day	11,00
Component Weights		(%)					
Largest		1,83					
Smallest		1,52					
Top ten		17,55					

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%		(%)
Q1 2021		9,03%	Q1 2021		8,95%	Q1 2021		7,61%
YTD		9,03%	YTD		8,95%	YTD		7,61%
2020		1,22%	2020		0,55%	2020		-4,37%
2019		27,05%	2019		25,98%	2019		19,84%
2018		-4,67%	2018		-5,41%	2018		-10,05%

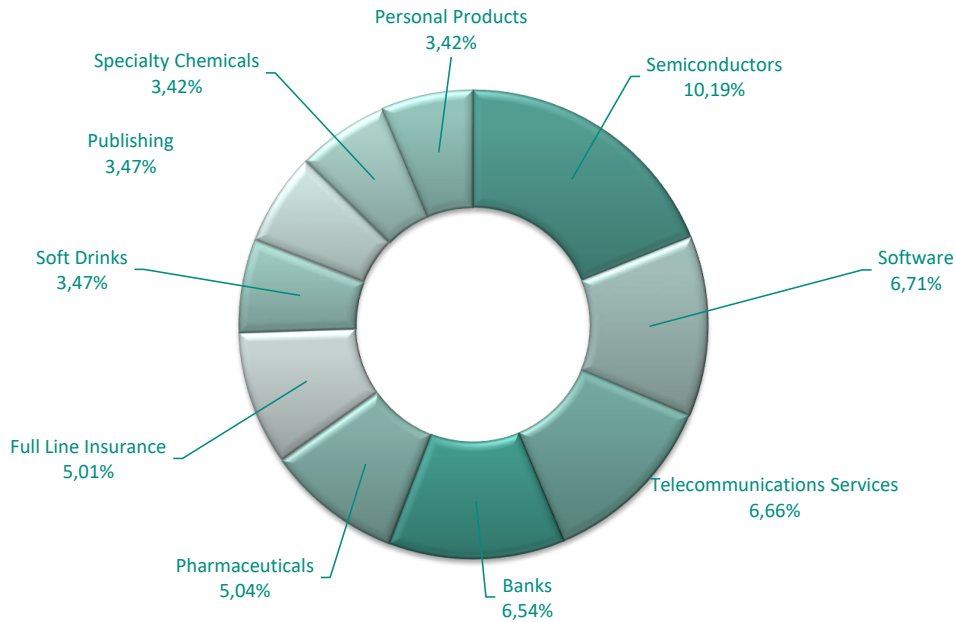
This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee 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 (%)
ASML HOLDING	ASML	NL	Production Technology Equipment	1,83
TEXAS INSTRUMENTS	TXN	US	Semiconductors	1,77
PEPSICO	PEP	US	Soft Drinks	1,76
ADOBE INC	ADBE	US	Software	1,76
PROCTER & GAMBLE CO	PG	US	Personal Products	1,75
ACCENTURE PLC-A	ACN	US	Professional Business Support Servi	1,74
VERIZON	VZ	US	Telecommunications Services	1,74
WOLTERS KLUWER	WKL	NL	Publishing	1,74
STMICROELECTRONICS	STM	FR	Semiconductors	1,73
LINDE PLC	LINI	DE	Specialty Chemicals	1,73
CISCO SYSTEMS INC	CSCO	US	Telecommunications Equipment	1,73
RELX	REN	NL	Publishing	1,73
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	1,72
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1,71
COCA-COLA CO	KO	US	Soft Drinks	1,71
LEGRAND	LR	FR	Electrical Components	1,71
SIEMENS AG	SIE	DE	Diversified Industrials	1,70
ING GROEP N.V.	INGA	NL	Banks	1,70
AIR LIQUIDE	AI	FR	Specialty Chemicals	1,69
MICHELIN	ML	FR	Tires	1,69
ALLIANZ SE	ALVG	DE	Full Line Insurance	1,69
ABBOTT LABORATORIES	ABT	US	Pharmaceuticals	1,69
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	1,69
DEUTSCHE POST AG	DPW	DE	Delivery Services	1,68
PFIZER	PFE	US	Pharmaceuticals	1,68
AT&T INC	T	US	Telecommunications Services	1,68
DSM KON	DSM	NL	Food Products	1,67
NVIDIA CORP	NVDA	US	Semiconductors	1,67
MERCK & COMPANY	MRK	US	Pharmaceuticals	1,67
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	1,67
UNILEVER	UNA	NL	Personal Products	1,67
CRH PLC ORD	CRG	IE	Building Materials: Other	1,67
LVMH	MC	FR	Clothing and Accessories	1,67
SAP	SAPG	DE	Software	1,67
VIVENDI	VIV	FR	Radio and TV Broadcasters	1,66
AXA	CS	FR	Full Line Insurance	1,66
L'OREAL	OR	FR	Cosmetics	1,66
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	1,66
INTESA SANPAOLO SPA	ISP	IT	Banks	1,66
CAPGEMINI	CAP	FR	Computer Services	1,65
QUALCOMM INCORP.	QCOM	US	Semiconductors	1,65
MICROSOFT CORP	MSFT	US	Software	1,65
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	1,64
INTEL CORP	INTC	US	Semiconductors	1,64
SALESFORCE.COM	CRM	US	Software	1,64
BANCO SANTANDER CENT	SAN	ES	Banks	1,63
MUNICH RE	MUVGN	DE	Reinsurance	1,63
PERNOD RICARD	RI	FR	Distillers and Vintners	1,62

Euronext® Transatlantic ESG Leaders 60 EW

PAYPAL HOLDINGS INC	PYPL	US	Transaction Processing Services	1,62
DANONE	BN	FR	Food Products	1,61
KERING	KER	FR	Apparel Retailers	1,61
WORLDLINE	WLN	FR	Transaction Processing Services	1,59
HEINEKEN	HEIA	NL	Brewers	1,58
THE WALT DISNEY COMP	DIS	US	Entertainment	1,58
INDITEX	ITX	ES	Apparel Retailers	1,56
BBVA	BBVA	ES	Banks	1,56
NOKIA	NOKIA	FI	Telecommunications Equipment	1,54
TELEFONICA	TEF	ES	Telecommunications Services	1,53
NIKE INC	NKE	US	Footwear	1,53
ADIDAS AG	ADSGN	DE	Footwear	1,52