

Euronext® Eurozone ESG Leaders Select 40 EW Index

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

December 31, 2021

Market Capitalization	EUR Bil
Full	3,103
Free float	2,457

Components (full)	EUR Bil
Average	77.4
Median	55.4
Largest	367.0
Smallest	22.26

Component Weights	(%)
Largest	2.72
Smallest	2.40
Top ten	25.89

Performance	(%)
Q4 2021	8.50%
YTD	24.97%
2020	-6.91%
2019	22.99%
2018	-9.93%

Annualized	(%)
2 Year	7.86%
3 Years	12.68%
5 Years	7.56%
Since Base Date 31-12-2008	7.79%

Fundamentals	
P/E Incl. Neg LTM	31.78
P/E Incl. Neg FY1	16.73
P/E excl. Neg LTM	33.08
P/E excl. Neg FY1	27.84
Price/Book	7.58
Price/Sales	5.32
Price/Cash Flow	16.95
Dividend Yield (%)	1.90

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	19.12

Performance of other versions

EN EZ ESG Leaders Select 40 EW NR	
Q4 2021	8.71%
YTD	27.31%
2020	-4.65%
2019	26.09%
2018	-7.96%

EN EZ ESG Leaders Select 40 EW GR	
Q4 2021	8.77%
YTD	28.03%
2020	-3.96%
2019	27.13%
2018	-7.28%

EN EZ ESG Leaders Select 40 EW D3 5%	
Q4 2021	7.76%
YTD	22.94%
2020	-7.94%
2019	21.75%
2018	-11.14%

EN EZ ESG Leaders Select 40 EW D5%	
Q4 2021	7.35%
YTD	21.11%
2020	-9.31%
2019	19.94%
2018	-12.47%

Euronext® Eurozone ESG Leaders Select 40 EW Index

Index Facts

Categories	Facts
Weighting	Equally Weighted
Component Number	40
Review of composition	Quarterly, effective after the close of the Wednesday following the third Friday of March, June, September and December.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement 5% and Decrement 3.5%
Date Introduced	Euronext® Eurozone ESG Leaders Select 40 EW Index family was introduced on 22 January 2020
Isin code / Base Value / Base Date	Euronext Eurozone ESG Leaders Select 40 EW Index (FR0013477007), 1000 as of 31 December 2008 Euronext Eurozone ESG Leaders Select 40 EW NR Index (FR0013477023), 1000 as of 31 December 2008 Euronext Eurozone ESG Leaders Select 40 EW GR Index (FR0013477031), 1000 as of 31 December 2008 Euronext Eurozone ESG Leaders Select 40 EW Decrement 3.5% Index (FR0013477056), 1000 as of 31 December 2008 Euronext Eurozone ESG Leaders Select 40 EW Decrement 5% Index (FR0013477049), 1000 as of 31 December 2008

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.

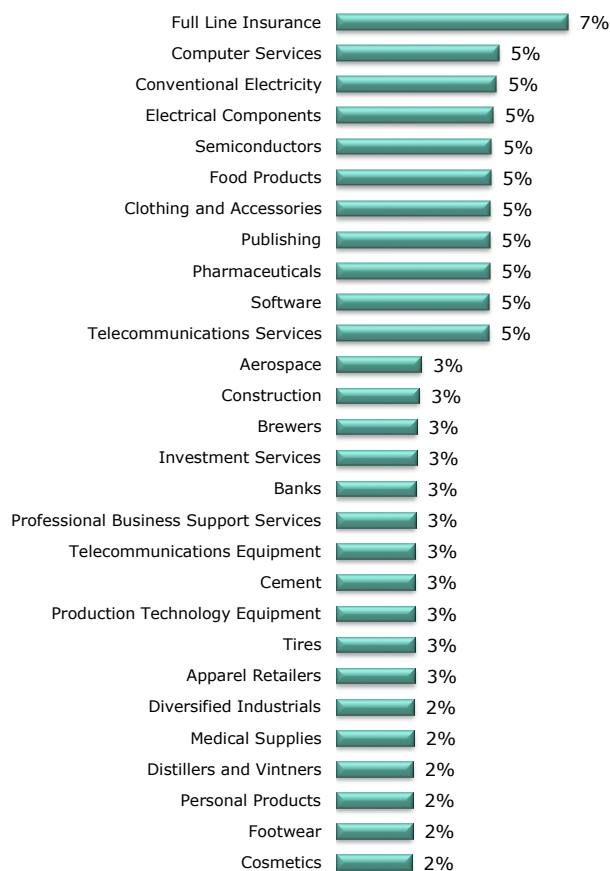
Euronext® Eurozone ESG Leaders Select 40 EW Index

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
AIRBUS	AIR	FR	Aerospace	2.72
VINCI	DG	FR	Construction	2.65
AMADEUS IT GROUP	AMS	ES	Computer Services	2.65
IBERDROLA	IBE	ES	Conventional Electricity	2.57
HEINEKEN	HEIA	NL	Brewers	2.57
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2.57
CAPGEMINI	CAP	FR	Computer Services	2.55
ENEL	ENEI	IT	Conventional Electricity	2.54
SOCIETE GENERALE	GLE	FR	Banks	2.54
TELEPERFORMANCE	TEP	FR	Professional Business Support Servi	2.54
				25.89

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

