

Euronext® Eurozone ESG Leaders 40 EW Index

Objective

The Euronext® Eurozone ESG Leaders 40 EW, is an equal weighted index that reflects the performance of the top 40 stocks, based on their ESG performance, out of the 75 Largest stocks in term of free float market capitalization, admitted to listing on the main markets of Austria, Belgium, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain. 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

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2,597	Q1 2022	-8.55%	P/E Incl. Neg LTM	46.25
		YTD	-8.55%	P/E Incl. Neg FY1	17.15
		2021	21.32%	P/E excl. Neg LTM	46.25
		2020	-7.76%	P/E excl. Neg FY1	17.15
		2019	18.93%	Price/Book	3.26
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	2.58
Average	64.8	2 Year	17.67%	Price/Cash Flow	7.27
Median	51.0	3 Years	3.39%	Dividend Yield (%)	2.97
Largest	327.8	5 Years	2.52%	Risk	
Smallest	20.4	Since Base Date 31-12-2008	5.54%	Sharpe Ratio 1 Year	-
Component Weights	(%)			Volatility 30 Day	37.07
Largest	2.70				
Smallest	2.25				
Top ten	26.34				

Performance of other versions

Euronext® Eurozone ESG Leaders 40 EW NR	Euronext® Eurozone ESG Leaders 40 EW GR	Euronext Eurozone ESG Leaders 40 EW Decrement 3.5%
Q1 2022	Q1 2022	Q1 2022
-8.38%	-8.34%	-9.17%
YTD	YTD	YTD
-8.38%	-8.34%	-9.17%
2021	2021	2021
24.17%	25.09%	19.90%
2020	2020	2020
-5.80%	-5.16%	-9.05%
2019	2019	2019
22.52%	23.76%	18.31%
Euronext Eurozone ESG Leaders 40 EW Decrement 4%	Euronext® Eurozone ESG Leaders 40 EW Decrement 5%	
Q1 2022	Q1 2022	
-9.29%	-9.51%	
YTD	YTD	
-9.29%	-9.51%	
2021	2021	
19.30%	18.12%	
2020	2020	
-9.50%	-10.40%	
2019	2019	
17.72%	16.55%	

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Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	40
Review of composition	The Review Composition Announcement Date is at least two days before the Review Effective Date. The Review Effective Date is after the market close of the third Friday of March, June, September and December.
Calculation and Distribution	Price index; Net return index, Gross return index and 3.5%, 4.5% and 5% Decrement index versions are also available.
Date Introduced	Euronext Eurozone ESG Leaders 40 EW Index family was introduced on 23 February 2018
Isin code / Base Value / Base Date	Euronext Eurozone ESG Leaders 40 EW Index (NL0012758544), 1000 as of 31 December 2008 Euronext Eurozone ESG Leaders 40 EW NR Index (NL0012758551), 1000 as of 31 December 2008 Euronext Eurozone ESG Leaders 40 EW GR Index (NL0012758569), 1000 as of 31 December 2008 Euronext Eurozone ESG Leaders 40 EW D3 5 Index (NL0013639420), 1000 as of 31 December 2008 Euronext Eurozone ESG Leaders 40 EW Decrement 4% Index (FR0013478708), 1000 as of 31 December 2008 Euronext Eurozone ESG Leaders 40 EW Decrement 5% Index (NL0012758577), 1000 as of 31 December 2008

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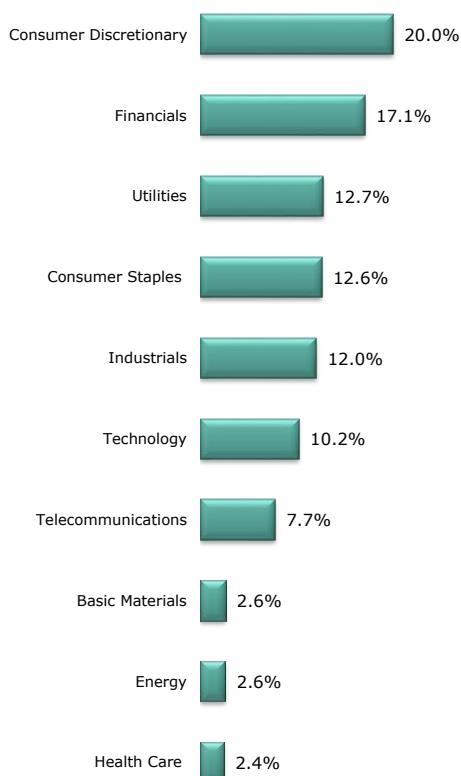
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
PERNOD RICARD	RI	FR	Consumer Staples	2.70
HERMES INTL	RMS	FR	Consumer Discretionary	2.67
CAPGEMINI	CAP	FR	Technology	2.67
TELEFONICA	TEF	ES	Telecommunications	2.65
RWE AG	RWEG	DE	Utilities	2.64
RELX	REN	NL	Consumer Discretionary	2.63
AIR LIQUIDE	AI	FR	Basic Materials	2.61
STMICROELECTRONICS	STM	FR	Technology	2.60
NOKIA	NOKIA	FI	Telecommunications	2.59
ENEL	ENEI	IT	Utilities	2.58
				26.34

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

