

# Euronext® Transatlantic ESG Leaders 60 EW Index

## 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

March 31, 2022

<b>Market Capitalization</b>	<b>EUR Bil</b>	<b>Performance</b>	<b>(%)</b>	<b>Fundamentals</b>	
Full	9,074	Q1 2022	-8.31%	P/E Incl. Neg LTM	23.02
		YTD	-8.31%	P/E Incl. Neg FY1	13.39
		2021	31.20%	P/E excl. Neg LTM	24.30
		2020	-1.44%	P/E excl. Neg FY1	18.99
		2019	23.00%	Price/Book	5.70
				Price/Sales	4.21
				Price/Cash Flow	13.06
				Dividend Yield (%)	1.76
<b>Components (full)</b>	<b>EUR Bil</b>	<b>Annualized</b>	<b>(%)</b>	<b>Risk</b>	
Average	151.0	2 Year	23.54%	Sharpe Ratio 1 Year	-
Median	73.7	3 Years	9.32%	Volatility 30 Day	25.94
Largest	2077.3	5 Years	6.54%		
Smallest	20.3	Since Base Date 30-12-2015	13.38%		
<b>Component Weights</b>	<b>(%)</b>				
Largest	1.88				
Smallest	1.44				
Top ten	18.04				

## Performance of other versions

<b>Euronext Transatlantic ESG Leaders 60 EW NR</b>		<b>Euronext Transatlantic ESG Leaders 60 EW GR</b>		<b>Euronext Transatlantic ESG Leaders 60 EW Decrement 5%</b>	
Q1 2022	-8.05%	Q1 2022	-7.95%	Q1 2022	-9.18%
YTD	-8.05%	YTD	-7.95%	YTD	-9.18%
2021	33.58%	2021	34.36%	2021	27.07%
2020	0.55%	2020	1.22%	2020	-4.37%
2019	25.98%	2019	27.05%	2019	19.84%

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## Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	60
Review of composition	Quarterly, effective after the Third Friday of March, June, September and December.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement 5% on Net return.
Date Introduced	Euronext Transatlantic ESG Leaders 60 EW Index family was introduced on 25 September 2019
Isin code / Base Value / Base Date	Euronext Transatlantic ESG Leaders 60 EW Index (NL0013908775), 1000 as of 30 December 2015  Euronext Transatlantic ESG Leaders 60 EW NR Index (NL0013908783), 1000 as of 30 December 2015  Euronext Transatlantic ESG Leaders 60 EW GR Index (NL0013908791), 1000 as of 30 December 2015  Euronext Transatlantic ESG Leaders 60 EW Decrement 5% Index (NL0013908809), 1000 as of 30 December 2015

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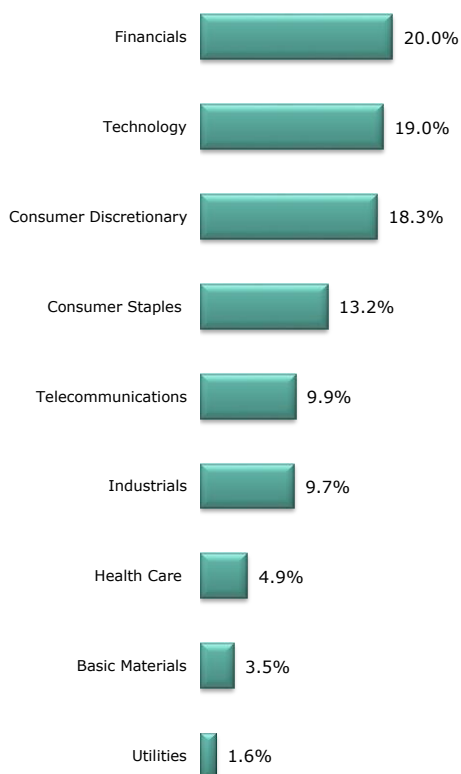
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
NVIDIA CORP	NVDA	US	Technology	1.88
HERMES INTL	RMS	FR	Consumer Discretionary	1.86
ASSICURAZ. GENERALI	GASI	IT	Financials	1.86
CAPGEMINI	CAP	FR	Technology	1.81
STMICROELECTRONICS	STM	FR	Technology	1.80
PERNOD RICARD	RI	FR	Consumer Staples	1.80
NIKE INC	NKE	US	Consumer Discretionary	1.78
LVMH	MC	FR	Consumer Discretionary	1.76
INFINEON TECHNOLOGIE	IFXGN	DE	Technology	1.76
INTEL CORP	INTC	US	Technology	1.75
				<b>18.04</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

