

Euronext® Eurozone Diversity & Governance 40 EW

Objective

Euronext® Eurozone Diversity & Governance 40 EW index selects the 50 best stocks in terms of Governance and Diversity aggregate score included from Euronext® Eurozone 300 index screened on free float market capitalisation, companies not aligned with the UN Global Compact principles, subject to active critical controversies, that do not disclose the percentage of women on board, that do not include any woman on the board are excluded from the universe. Euronext® Eurozone Diversity & Governance 40 EW index is an equal-weighted index. 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:

Statistics

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Jun-21
Full			Q2 2021	5.14%	P/E Incl. Neg LTM	58.84
Free float	not mkt cap weighted		YTD	12.20%	P/E Incl. Neg FY1	19.90
			2020	-3.63%	P/E excl. Neg LTM	61.84
			2019	23.10%	P/E excl. Neg FY1	25.61
			2018	-9.35%	Price/Book	5.00
					Price/Sales	4.20
					Price/Cash Flow	16.47
					Dividend Yield (%)	1.98
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		65.1	2 Year	7.42%	Sharpe Ratio 1 Year	not calc.
Median		46.1	3 Years	6.62%	Volatility 30 Day	not calc.
Largest		333.8	5 Years	8.55%		
Smallest		19.86	Since Base Date 30-Dec-2009	4.92%		
Component Weights		(%)				
Largest		12.80				
Smallest		0.76				
Top ten		26.12				

Performance of other versions

EN EZ Diversity & Governance 40 EW NR	(%)	EN EZ Diversity & Governance 40 EW GR	(%)	EN EZ Diversity & Governance 40 EW D5%	(%)
Q2 2021	6.58%	Q2 2021	7.03%	Q2 2021	5.26%
YTD	13.93%	YTD	14.47%	YTD	11.14%
2020	-1.65%	2020	-1.05%	2020	-6.46%
2019	26.30%	2019	27.38%	2019	20.15%
2018	-7.06%	2018	-6.29%	2018	-11.62%

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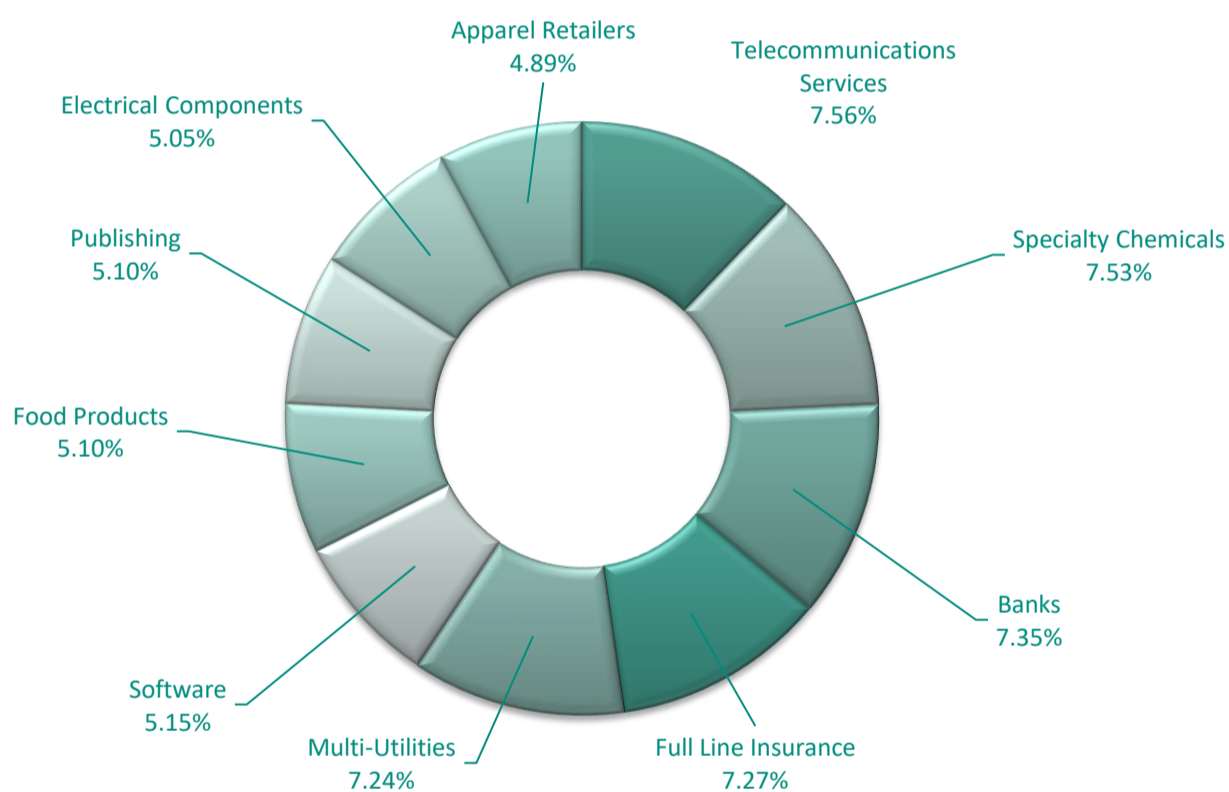
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Euronext ® Eurozone Diversity & Governance 40 EW

Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	40
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	Euronext Eurozone Diversity & Governance 40 EW (FR0014003PO7), 1,000 as of 30 December 2009 Euronext Eurozone Diversity & Governance 40 EW NR (FR0014003PT6), 1,000 as of 30 December 2009 Euronext Eurozone Diversity & Governance 40 EW GR (FR0014003PS8), 1,000 as of 30 December 2009 Euronext Eurozone Diversity & Governance 40 EW Decrement 5% (FR0014003PX8), 1,000 as of 30 December 2009
Date Introduced	Euronext Eurozone Diversity & Governance 40 EW family Index series was introduced on 02 June 2021

Top 10 Sectors breakdown



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
WOLTERS KLUWER	WKL	NL	Publishing	2.607
UNILEVER	UNA	NL	Personal Products	2.464
TELEFONICA	TEF	ES	Telecommunications Services	2.450
SOCIETE GENERALE	GLE	FR	Banks	2.447
SIEMENS AG	SIE	DE	Diversified Industrials	2.465
VINCI	DG	FR	Construction	2.370
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.522
SAP	SAPG	DE	Software	2.524
BANCO SANTANDER CENT	SAN	ES	Banks	2.415
RWE AG	RWEG	DE	Multi-Utilities	2.444
RELX	REN	NL	Publishing	2.498
KERING	KER	FR	Apparel Retailers	2.480
PHILIPS KON	PHIA	NL	Medical Equipment	2.360
PERNOD RICARD	RI	FR	Distillers and Vintners	2.609
L'OREAL	OR	FR	Cosmetics	2.437
NOKIA	NOKIA	FI	Telecommunications Equipment	2.604
MICHELIN	ML	FR	Tires	2.579
LVMH	MC	FR	Clothing and Accessories	2.446
LINDE PLC	LINI	DE	Specialty Chemicals	2.532
LEGRAND	LR	FR	Electrical Components	2.527
INDITEX	ITX	ES	Apparel Retailers	2.414
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	2.485
ESSILORLUXOTTICA	EL	FR	Medical Supplies	2.654
E.ON SE	EONGN	DE	Multi-Utilities	2.412
ENGIE	ENGI	FR	Multi-Utilities	2.381
ENEL	ENEI	IT	Conventional Electricity	2.406
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2.524
DSM KON	DSM	NL	Food Products	2.580
DASSAULT SYSTEMES	DSY	FR	Software	2.631
DANONE	BN	FR	Food Products	2.525
CRH PLC ORD	CRG	IE	Building Materials: Other	2.518
CELLNEX TELECOM	CLNX	ES	Telecommunications Services	2.582
CAPGEMINI	CAP	FR	Computer Services	2.565
BBVA	BBVA	ES	Banks	2.485
AXA	CS	FR	Full Line Insurance	2.373
ALLIANZ SE	ALVG	DE	Full Line Insurance	2.414
AKZO NOBEL	AKZA	NL	Specialty Chemicals	2.456
AIR LIQUIDE	AI	FR	Specialty Chemicals	2.542
ADIDAS AG	ADSGN	DE	Footwear	2.700
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	2.572