

Euronext[®] Eurozone ESG Leaders 40 EW

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 and selected to ensure that the index is investable.

Transparency

The index rules are available on our website. All our rulebooks can be found on the following webpage: www.euronext.com/en/indices/index-rules.

Statistics

March-2019

Market Capitalization	EUR Bil
Full	not mkt cap weighted
Free float	

Components (full)	EUR Bil
Average	45,46
Median	38,68
Largest	134,37
Smallest	15,92

Component Weights	(%)
Largest	2,66
Smallest	2,32
Top ten	26,02

Performance	(%)
Q1 2019	10,13%
YTD	10,13%
2018	-11,34%
2017	11,58%
2016	2,55%

Annualized	(%)
2 Year	1,24%
3 Years	6,44%
5 Years	3,74%
Since Base Date 31-déc-2008	6,18%

Fundamentals	
P/E Incl. Neg LTM	21,84
P/E Incl. Neg FY1	15,23
P/E excl. Neg LTM	23,79
P/E excl. Neg FY1	15,23
Price/Book	2,62
Price/Sales	1,90
Price/Cash Flow	12,97
Dividend Yield (%)	4,38%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	8,78

Performance others

Euronext Eurozone ESG Leaders 40 EW NR	(%)
Q1 2019	10,51%
YTD	10,51%
2018	-9,08%
2017	14,13%
2016	5,56%

Euronext Eurozone ESG Leaders 40 EW GR	(%)
Q1 2019	10,64%
YTD	10,64%
2018	-8,26%
2017	15,05%
2016	6,70%

Euronext Eurozone ESG Leaders 40 EW D 5%	(%)
Q1 2019	9,19%
YTD	9,19%
2018	-13,54%
2017	8,58%
2016	0,41%

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>.

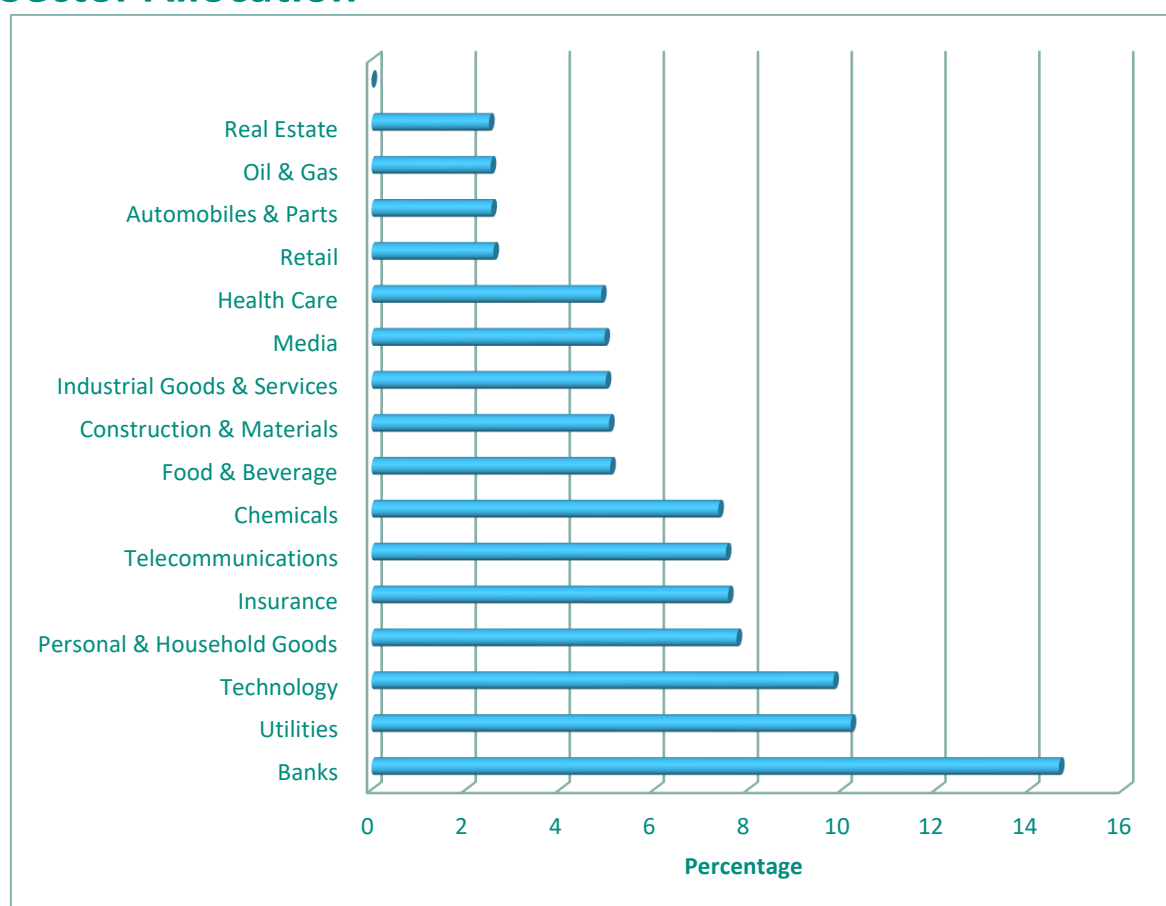
© 2018, Euronext N.V. - All rights reserved.

Euronext[®] Eurozone ESG Leaders 40 EW

Index Facts

Categories	Facts
Weighting	Equal weight
Component Number	40
Review Frequency	Quarterly reviews effective after the third Fridays of March, June, September, and December
Calculation and Distribution	Price, Net Return Gross Return and Decrement 5% in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	<p>Euronext Eurozone ESG Leaders 40 EW (NL0012758544) 1,000 as of 31 December 2008</p> <p>Euronext Eurozone ESG Leaders 40 EW NR (NL0012758551) 1,000 as of 31 December 2008</p> <p>Euronext Eurozone ESG Leaders 40 EW GR (NL0012758569) 1,000 as of 31 December 2008</p> <p>Euronext Eurozone ESG Leaders 40 EW Decrement 5% (NL0012758577) 1,000 as of 31 December 2008</p>
Date Introduced	The indices were introduced on 23 February 2018
Settlement Procedure	N.A.

Sector Allocation



Euronext[®] Eurozone ESG Leaders 40 EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SAP	SAPG	DE	Technology	2,66
ORANGE	ORA	FR	Telecommunications	2,65
UNILEVER DR	UNA	NL	Personal & Household Goods	2,64
L'OREAL	OR	FR	Personal & Household Goods	2,61
ASSICURAZ. GENERALI	GASI	IT	Insurance	2,60
KERING	KER	FR	Retail	2,59
ENEL	ENEI	IT	Utilities	2,59
VINCI	DG	FR	Construction & Materials	2,57
E.ON SE	EONGN	DE	Utilities	2,57
IBERDROLA	IBE	ES	Utilities	2,56
PERNOD RICARD	RI	FR	Food & Beverage	2,56
MICHELIN	ML	FR	Automobiles & Parts	2,55
REPSOL	REP	ES	Oil & Gas	2,53
HENKEL AG & CO PREF	HNKGP	DE	Personal & Household Goods	2,52
SANOFI	SAN	FR	Health Care	2,52
CAPGEMINI	CAP	FR	Technology	2,51
DANONE	BN	FR	Food & Beverage	2,51
SCHNEIDER ELECTRIC	SU	FR	Industrial Goods & Services	2,51
INTESA SANPAOLO SPA	ISP	IT	Banks	2,51
AXA	CS	FR	Insurance	2,50
DSM KON	DSM	NL	Chemicals	2,50
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	2,50
VIVENDI	VIV	FR	Media	2,49
ALLIANZ SE	ALVG	DE	Insurance	2,48
CRH PLC	CRG	IE	Construction & Materials	2,48
ING GROEP N.V.	INGA	NL	Banks	2,48
ENGIE	ENGI	FR	Utilities	2,48
LEGRAND	LR	FR	Industrial Goods & Services	2,47
RELX	REL	NL	Media	2,46
TELEFONICA	TEF	ES	Telecommunications	2,45
AKZO NOBEL	AKZA	NL	Chemicals	2,44
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	2,43
BNP PARIBAS ACT.A	BNP	FR	Banks	2,43
BASF	BAS	DE	Chemicals	2,43
BANCO SANTANDER CENT	SAN	ES	Banks	2,42
BBVA	BBVA	ES	Banks	2,40
SOCIETE GENERALE	GLE	FR	Banks	2,40
ESSILORLUXOTTICA	EL	FR	Health Care	2,36
NOKIA OYJ	NOKIA	FI	Technology	2,34
INFINEON TECHNOLOGIE	IFXGN	DE	Technology	2,32