

Objective

The Euronext® Eurozone ESG Leaders Select 40 index reflects the performance of the top 40 stocks, based on their sectorial normalized ESG score, out of the 80 Largest stocks in terms of free float market capitalisation included in the Euronext® Eurozone 300 index, after exclusion of companies that do not communicate and/or do not comply with UNGC principles. Euronext® Eurozone ESG Leaders Select 40 index is a free float market capitalisation 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: <https://live.euronext.com/en/products/indices/indices-documents-by-family>.

Statistics

March 28, 2024

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		3,113	QTD		10.87%	P/E Incl. Neg LTM	22.48
Free float		2,590	YTD		10.87%	P/E Incl. Neg FY1	24.40
			2023		21.09%	P/E excl. Neg LTM	29.17
			2022		-15.90%	P/E excl. Neg FY1	24.40
			2021		26.03%	Price/Book	7.44
						Price/Sales	4.29
						Price/Cash Flow	20.75
						Dividend Yield (%)	2.74
Components (full)		EUR Bil	Annualized		(%)		
Average		77.6	2 Year		11.97%		
Median		46.7	3 Years		9.45%		
Largest		359.7	5 Years		9.17%		
Smallest		18.5	Since Base Date 31-12-2008		6.65%		
Component Weights		(%)					
Largest		13.36					
Smallest		0.66					
Top ten		57.29					

Performance of other versions

Euronext Eurozone ESG Leaders Select 40 NR		Euronext Eurozone ESG Leaders Select 40 GR		Euronext Eurozone ESG Leaders Select 40 Decrement 5%	
QTD	11.27%	QTD	11.39%	QTD	9.91%
YTD	11.27%	YTD	11.39%	YTD	9.91%
2023	24.06%	2023	24.94%	2023	18.03%
2022	-13.91%	2022	-13.34%	2022	-18.11%
2021	28.31%	2021	28.99%	2021	22.06%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	40
Review of composition	Quarterly, effective after the close of the second Friday of January, April, July and October.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext Eurozone ESG Leaders Select 40 Index family was introduced on 16 July 2021
Isin code / Base Value / Base Date	Euronext Eurozone ESG Leaders Select 40 Index (FR0014004HI4), 1000 as of 31 December 2008
	Euronext Eurozone ESG Leaders Select 40 NR Index (FR0014004HG8), 1000 as of 31 December 2008
	Euronext Eurozone ESG Leaders Select 40 GR Index (FR0014004HJ2), 1000 as of 31 December 2008
	Euronext Eurozone ESG Leaders Select 40 Decrement 5% Index (FR0014004HH6), 1000 as of 31 December 2008

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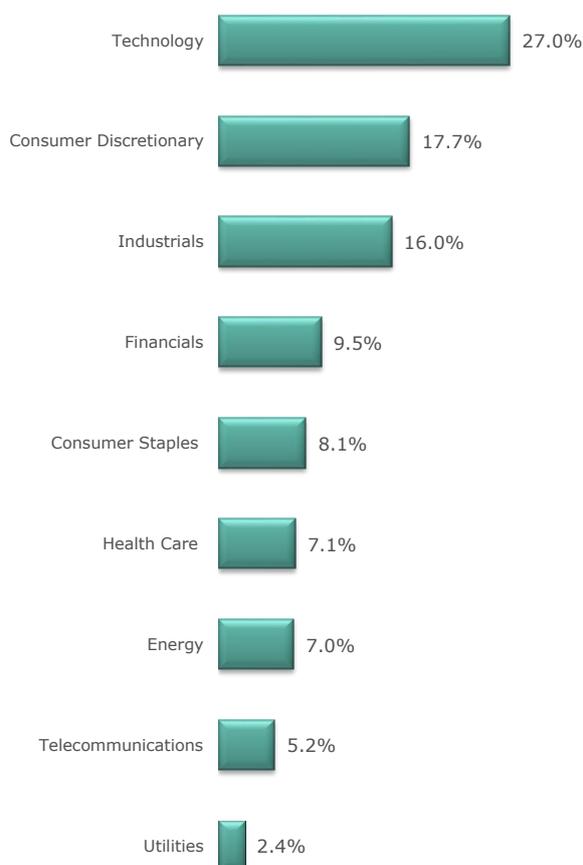
Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	13.36
SAP	SAPG	DE	Technology	7.82
TOTALENERGIES	TTE	FR	Energy	5.69
INDITEX	ITX	ES	Consumer Discretionary	5.40
UNILEVER	UNA	NL	Consumer Staples	4.54
SIEMENS AG	SIE	DE	Industrials	4.47
SCHNEIDER ELECTRIC	SU	FR	Industrials	4.46
L'OREAL	OR	FR	Consumer Discretionary	3.93
SANOFI	SAN	FR	Health Care	3.85
AIRBUS	AIR	FR	Industrials	3.76

57.29

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

