

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 capitalisation, 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/indices-documents-by-family>.

Statistics

March 28, 2024

Market Capitalization	EUR Bil
Full	3,329

Components (full)	EUR Bil
Average	83.1
Median	62.0
Largest	418.0
Smallest	23.4

Component Weights	(%)
Largest	2.77
Smallest	2.09
Top ten	26.48

Performance	(%)
QTD	9.62%
YTD	9.62%
2023	19.58%
2022	-10.87%
2021	21.32%

Annualized	(%)
2 Year	13.03%
3 Years	9.71%
5 Years	7.14%
Since Base Date 31-12-2008	6.50%

Fundamentals	
P/E Incl. Neg LTM	16.75
P/E Incl. Neg FY1	16.59
P/E excl. Neg LTM	18.20
P/E excl. Neg FY1	16.59
Price/Book	3.39
Price/Sales	2.32
Price/Cash Flow	9.52
Dividend Yield (%)	3.29

Performance of other versions

Euronext® Eurozone ESG Leaders 40 EW NR	
QTD	9.92%
YTD	9.92%
2023	22.98%
2022	-8.36%
2021	24.17%

Euronext Eurozone ESG Leaders 40 EW Decrement 4%	
QTD	8.84%
YTD	8.84%
2023	18.18%
2022	-11.95%
2021	19.30%

Euronext® Eurozone ESG Leaders 40 EW GR	
QTD	10.01%
YTD	10.01%
2023	24.08%
2022	-7.61%
2021	25.09%

Euronext® Eurozone ESG Leaders 40 EW Decrement 5%	
QTD	8.57%
YTD	8.57%
2023	17.00%
2022	-12.82%
2021	18.12%

Euronext Eurozone ESG Leaders 40 EW Decrement 3.5%	
QTD	8.97%
YTD	8.97%
2023	18.77%
2022	-11.51%
2021	19.90%

Euronext® Eurozone ESG Leaders 40 EW Index

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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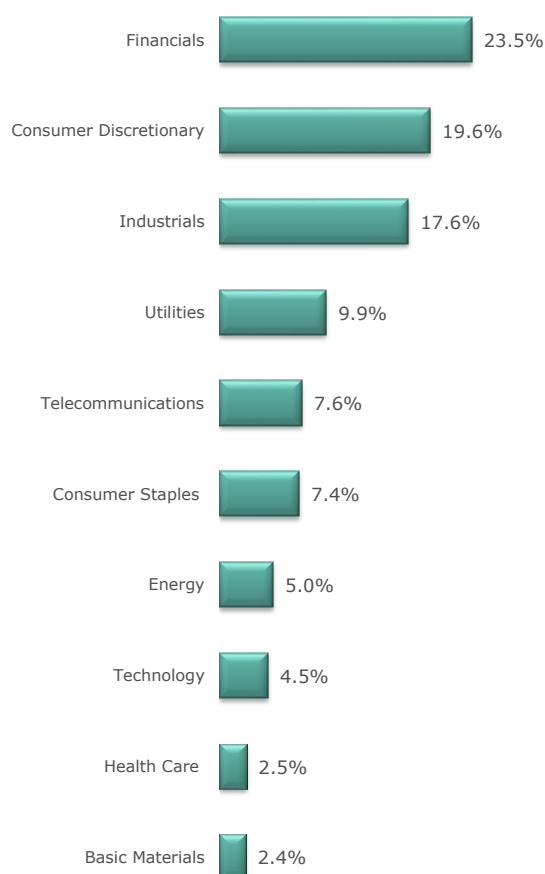
Euronext® Eurozone ESG Leaders 40 EW Index

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
INDITEX	ITX	ES	Consumer Discretionary	2.77
BANCO SANTANDER CENT	SAN	ES	Financials	2.71
UNICREDIT	CRDI	IT	Financials	2.70
BNP PARIBAS ACT.A	BNP	FR	Financials	2.69
BBVA	BBVA	ES	Financials	2.64
AIRBUS	AIR	FR	Industrials	2.63
INTESA SANPAOLO SPA	ISP	IT	Financials	2.61
SAFRAN	SAF	FR	Industrials	2.59
IBERDROLA	IBE	ES	Utilities	2.58
TELEFONICA	TEF	ES	Telecommunications	2.57
				26.48

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

