

Euronext® Eurozone ESG Leaders Select 40 EW Index

Objective

The Euronext® Eurozone ESG Leaders Select 40 EW is an equal weighted index that reflects the performance of the top 40 stocks, based on their sectorial normalized ESG score performance, out of the 80 Largest stocks in terms of free float market capitalisation included in the Euronext Eurozone 300 index. 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	2,815

Components (full)	EUR Bil
Average	70.1
Median	46.7
Largest	234.6
Smallest	21.1

Component Weights	(%)
Largest	2.80
Smallest	2.12
Top ten	26.41

Performance	(%)
QTD	7.56%
YTD	7.56%
2023	18.93%
2022	-16.15%
2021	24.97%

Annualized	(%)
2 Year	8.64%
3 Years	7.61%
5 Years	6.48%
Since Base Date 31-12-2008	7.10%

Fundamentals	
P/E Incl. Neg LTM	7.63
P/E Incl. Neg FY1	20.60
P/E excl. Neg LTM	22.14
P/E excl. Neg FY1	20.60
Price/Book	4.13
Price/Sales	2.61
Price/Cash Flow	11.59
Dividend Yield (%)	3.06

Performance of other versions

Euronext Eurozone ESG Leaders Select 40 EW NR	
QTD	7.86%
YTD	7.86%
2023	22.09%
2022	-14.09%
2021	27.31%

Euronext Eurozone ESG Leaders Select 40 EW GR	
QTD	7.96%
YTD	7.96%
2023	23.09%
2022	-13.47%
2021	28.03%

Euronext Eurozone ESG Leaders Select 40 EW Decrement 3.5%	
QTD	6.94%
YTD	6.94%
2023	17.91%
2022	-17.04%
2021	22.94%

Euronext Eurozone ESG Leaders Select 40 EW Decrement 5%	
QTD	6.54%
YTD	6.54%
2023	16.16%
2022	-18.27%
2021	21.11%

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Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	40
Review of composition	Quarterly, effective after the close of the Wednesday following the third Friday of March, June, September and December.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement 5% and Decrement 3.5%
Date Introduced	Euronext Eurozone ESG Leaders Select 40 EW Index family was introduced on 22 January 2020
Isin code / Base Value / Base Date	Euronext Eurozone ESG Leaders Select 40 EW Index (FR0013477007), 1000 as of 31 December 2008
	Euronext Eurozone ESG Leaders Select 40 EW NR Index (FR0013477023), 1000 as of 31 December 2008
	Euronext Eurozone ESG Leaders Select 40 EW GR Index (FR0013477031), 1000 as of 31 December 2008
	Euronext Eurozone ESG Leaders Select 40 EW Decrement 3.5% Index (FR0013477056), 1000 as of 31 December 2008
	Euronext Eurozone ESG Leaders Select 40 EW Decrement 5% Index (FR0013477049), 1000 as of 31 December 2008

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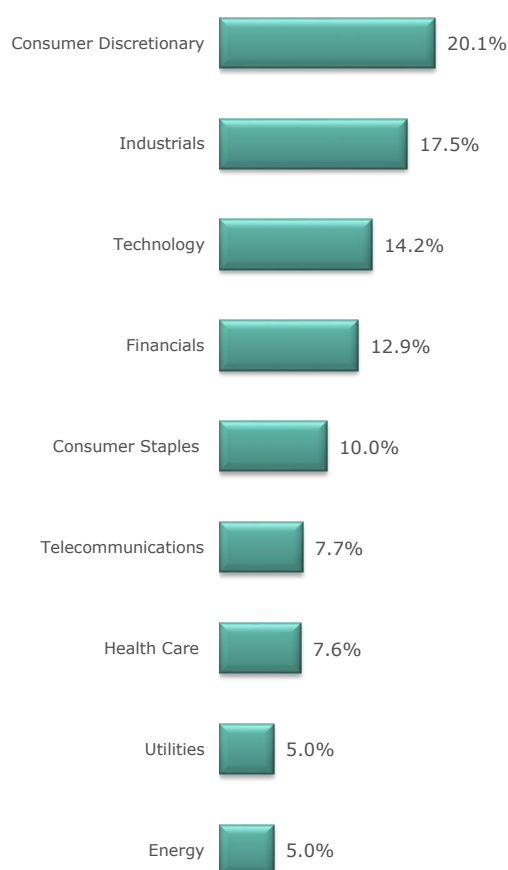
EURONEXT
Indices

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
INDITEX	ITX	ES	Consumer Discretionary	2.80
BNP PARIBAS ACT.A	BNP	FR	Financials	2.72
AIRBUS	AIR	FR	Industrials	2.66
ADIDAS AG	ADSGN	DE	Consumer Discretionary	2.65
INTESA SANPAOLO SPA	ISP	IT	Financials	2.64
TELEFONICA	TEF	ES	Telecommunications	2.60
VEOLIA ENVIRON.	VIE	FR	Utilities	2.60
PUBLICIS GROUPE SA	PUB	FR	Consumer Discretionary	2.60
ASSICURAZ. GENERALI	GASI	IT	Financials	2.58
TOTALENERGIES	TTE	FR	Energy	2.58
				26.41

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

