

Euronext® Eurozone ESG Leaders Select 40 Index

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 capitalization 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/index-rules>.

Statistics

March 31, 2022

Market Capitalization	EUR Bil
Full	2,766
Free float	2,200

Components (full)	EUR Bil
Average	69.0
Median	53.3
Largest	327.8
Smallest	20.3

Component Weights	(%)
Largest	11.41
Smallest	0.90
Top ten	53.64

Performance	(%)
Q1 2022	-9.94%
YTD	-9.94%
2021	26.03%
2020	-3.51%
2019	25.13%

Annualized	(%)
2 Year	19.88%
3 Years	7.35%
5 Years	4.69%
Since Base Date 31-12-2008	5.87%

Fundamentals	
P/E Incl. Neg LTM	23.53
P/E Incl. Neg FY1	21.74
P/E excl. Neg LTM	25.79
P/E excl. Neg FY1	21.74
Price/Book	6.60
Price/Sales	4.35
Price/Cash Flow	10.16
Dividend Yield (%)	2.46

Risk	
Sharpe Ratio 1 Year	-
Volatility 30 Day	35.98

Performance of other versions

Euronext Eurozone ESG Leaders Select 40 NR	
Q1 2022	-9.72%
YTD	-9.72%
2021	28.31%
2020	-1.35%
2019	28.39%

Euronext Eurozone ESG Leaders Select 40 GR	
Q1 2022	-9.66%
YTD	-9.66%
2021	28.99%
2020	-0.63%
2019	29.46%

Euronext Eurozone ESG Leaders Select 40 Decrement 5%	
Q1 2022	-10.83%
YTD	-10.83%
2021	22.06%
2020	-6.18%
2019	22.13%

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Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalization.
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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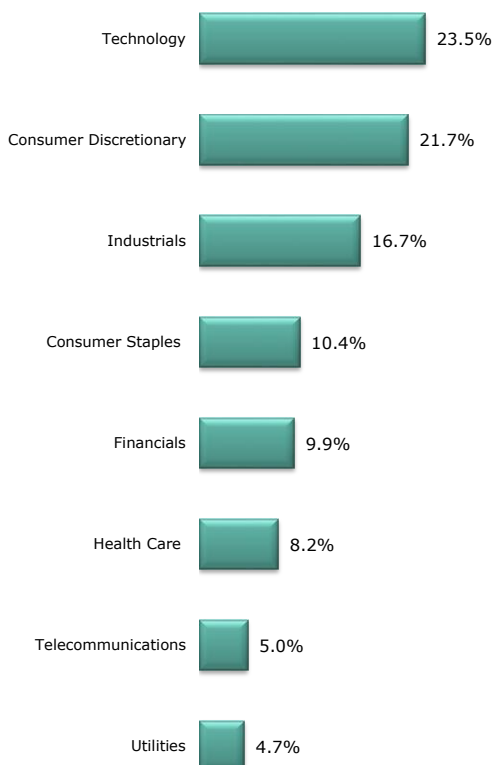
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	11.41
LVMH	MC	FR	Consumer Discretionary	8.16
SAP	SAPG	DE	Technology	5.06
UNILEVER	UNA	NL	Consumer Staples	4.87
SANOFI	SAN	FR	Health Care	4.76
SIEMENS AG	SIE	DE	Industrials	4.35
L'OREAL	OR	FR	Consumer Discretionary	4.13
ALLIANZ SE	ALVG	DE	Financials	4.04
SCHNEIDER ELECTRIC	SU	FR	Industrials	3.92
AIRBUS	AIR	FR	Industrials	2.94
				53.64

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

