

Objective

The Euronext EZ ESGL 40 EW index reflects the performance a portfolio of the 40 largest companies in terms of free float market capitalisation included in the Euronext Eurozone 300 index. Constituents are reviewed on a quarterly basis and their weights 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	Performance	(%)	Fundamentals	
Full	3,001	QTD	9.54%	P/E Incl. Neg LTM	17.99
		YTD	9.54%	P/E Incl. Neg FY1	14.94
		2023	21.08%	P/E excl. Neg LTM	21.22
		2022	-14.16%	P/E excl. Neg FY1	18.29
		2021	30.08%	Price/Book	3.91
				Price/Sales	3.03
				Price/Cash Flow	11.97
				Dividend Yield (%)	2.59
Components (full)	EUR Bil	Annualized	(%)		
Average	74.9	2 Year	11.85%		
Median	43.2	3 Years	10.50%		
Largest	418.0	5 Years	9.57%		
Smallest	18.5	Since Base Date 30-12-2005	4.37%		
Component Weights	(%)				
Largest	2.80				
Smallest	2.12				
Top ten	26.71				

Performance of other versions

Euronext EZ ESGL 40 EW NR	Euronext EZ ESGL 40 EW GR	Euronext EZ ESGL 40 EW Decrement 5%			
QTD	10.01%	QTD	10.17%	QTD	8.66%
YTD	10.01%	YTD	10.17%	YTD	8.66%
2023	24.38%	2023	25.42%	2023	18.33%
2022	-11.84%	2022	-11.13%	2022	-16.14%
2021	32.70%	2021	33.46%	2021	26.23%

Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	40
Review of composition	Quarterly, effective after the Third Friday of March, June, September and December
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext EZ ESGL 40 EW Index family was introduced on 31 March 2021
Isin code / Base Value / Base Date	<p>Euronext EZ ESGL 40 EW Index (NL0015000AA9), 1000 as of 30 December 2005</p> <p>Euronext EZ ESGL 40 EW NR Index (NL0015000AB7), 1000 as of 30 December 2005</p> <p>Euronext EZ ESGL 40 EW GR Index (NL0015000AC5), 1000 as of 30 December 2005</p> <p>Euronext EZ ESGL 40 EW Decrement 5% Index (NL0015000AD3), 1000 as of 30 December 2005</p>

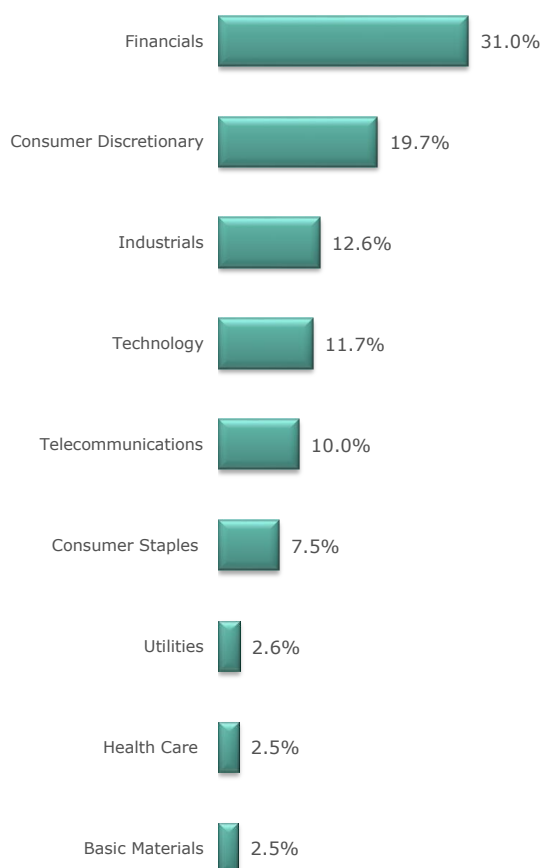
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
INDITEX	ITX	ES	Consumer Discretionary	2.80
BANCO SANTANDER CENT	SAN	ES	Financials	2.75
UNICREDIT	CRDI	IT	Financials	2.73
BNP PARIBAS ACT.A	BNP	FR	Financials	2.72
BBVA	BBVA	ES	Financials	2.67
INTESA SANPAOLO SPA	ISP	IT	Financials	2.64
IBERDROLA	IBE	ES	Utilities	2.61
TELEFONICA	TEF	ES	Telecommunications	2.61
SOCIETE GENERALE	GLE	FR	Financials	2.59
ASSICURAZ. GENERALI	GASI	IT	Financials	2.58
				26.71

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

