

Euronext® EZ ESGL 40 EW

Objective

The Euronext EZ ESGL 40 EW index reflects the performance a portfolio of the 40 largest companies in terms of free float market capitalization 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/index-rules>.

Statistics

Mar-21

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full			Q1 2021		9,76%	P/E Incl. Neg LTM	32,97
Free float	not mkt cap weighted		YTD		9,76%	P/E Incl. Neg FY1	22,42
			2020		-1,86%	P/E excl. Neg LTM	39,18
			2019		21,25%	P/E excl. Neg FY1	22,42
			2018		-10,46%	Price/Book	4,37
						Price/Sales	3,21
Components (full)		EUR Bil	Annualized		(%)	Price/Cash Flow	10,64
Average		64,67	2 Year		8,20%	Dividend Yield (%)	2,22
Median		43,40	3 Years		6,34%		
Largest		286,75	5 Years		7,56%		
Smallest		18,26	Since Base Date 30-Dec-2012		6,00%		
Component Weights		(%)					
Largest		2,77					
Smallest		2,3					
Top ten		26,07					

Risk

Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	not calc.

Performance of other versions

Euronext EZ ESGL 40 EW NR	(%)	Euronext EZ ESGL 40 EW GR	(%)	Euronext EZ ESGL 40 EW Decrement 5%	(%)
Q1 2021	9,95%	Q1 2021	10,00%	Q1 2021	8,60%
YTD	9,95%	YTD	10,00%	YTD	8,60%
2020	0,15%	2020	0,77%	2020	-4,75%
2019	24,38%	2019	25,41%	2019	18,32%
2018	-8,32%	2018	-7,60%	2018	-12,82%

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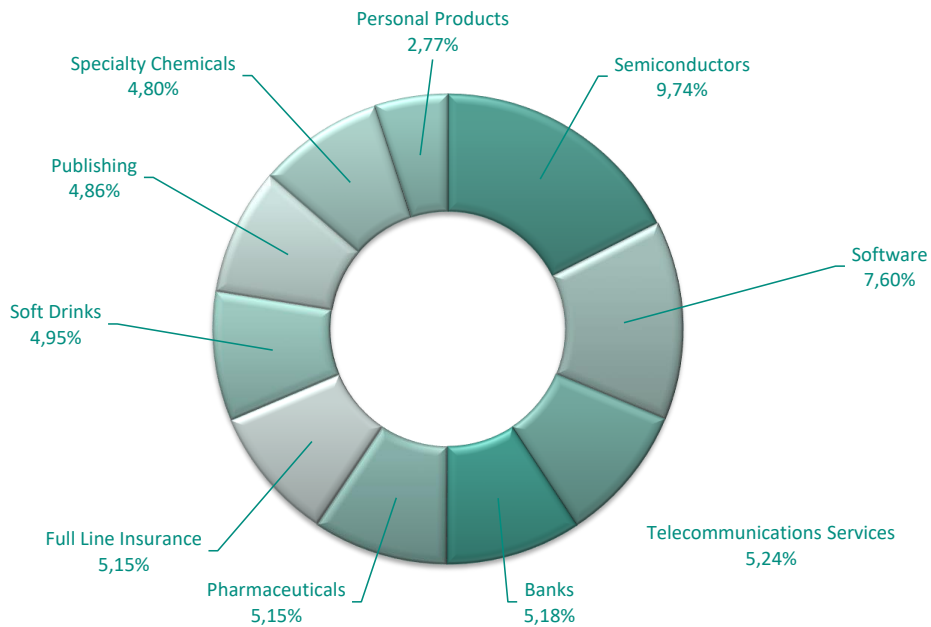
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Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	40
Review frequency	Quarterly, effective after the Third Friday of March, June, September and December
Calculation and Distribution	Price; Gross, Net and Decrement return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext US ESGL 40 EW (NL0015000AA9), 1,000 as of 30 December 2012 Euronext US ESGL 40 EW NR (NL0015000AB7), 1,000 as of 30 December 2012 Euronext US ESGL 40 EW (NL0015000AC5), 1,000 as of 30 December 2012 Euronext US ESGL 40 EW (NL0015000AD3), 1,000 as of 30 December 2012
Date Introduced	The Euronext US ESGL 40 EW family Index series was introduced on 31 March 2021

Top 10 Sectors breakdown



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Production Technology Equipment	2,774
STMICROELECTRONICS	STM	FR	Semiconductors	2,630
WOLTERS KLUWER	WKL	NL	Publishing	2,614
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2,612
LINDE PLC	LINI	DE	Specialty Chemicals	2,611
LEGRAND	LR	FR	Electrical Components	2,595
RELX	REN	NL	Publishing	2,567
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,556
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,555
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,550
SIEMENS AG	SIE	DE	Diversified Industrials	2,547
DEUTSCHE POST AG	DPW	DE	Delivery Services	2,545
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,543
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	2,532
DSM KON	DSM	NL	Food Products	2,530
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,529
CAPGEMINI	CAP	FR	Computer Services	2,528
CRH PLC ORD	CRG	IE	Building Materials: Other	2,523
AXA	CS	FR	Full Line Insurance	2,522
ING GROEP N.V.	INGA	NL	Banks	2,522
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	2,520
MUNICH RE	MUVGN	DE	Reinsurance	2,510
UNILEVER	UNA	NL	Personal Products	2,509
SAP	SAPG	DE	Software	2,508
MICHELIN	ML	FR	Tires	2,486
L'OREAL	OR	FR	Cosmetics	2,480
LVMH	MC	FR	Clothing and Accessories	2,474
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,471
INTESA SANPAOLO SPA	ISP	IT	Banks	2,469
BANCO SANTANDER CENT	SAN	ES	Banks	2,449
PERNOD RICARD	RI	FR	Distillers and Vintners	2,437
WORLDLINE	WLN	FR	Transaction Processing Services	2,432
DANONE	BN	FR	Food Products	2,419
KERING	KER	FR	Apparel Retailers	2,410
INDITEX	ITX	ES	Apparel Retailers	2,389
HEINEKEN	HEIA	NL	Brewers	2,384
NOKIA	NOKIA	FI	Telecommunications Equipment	2,355
ADIDAS AG	ADSGN	DE	Footwear	2,311
TELEFONICA	TEF	ES	Telecommunications Services	2,307
BBVA	BBVA	ES	Banks	2,295