

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

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Jun-21
Full			Q2 2021	7.36%	P/E Incl. Neg LTM	35.81
Free float	not mkt cap weighted		YTD	17.84%	P/E Incl. Neg FY1	27.40
			2020	-1.86%	P/E excl. Neg LTM	42.45
			2019	21.25%	P/E excl. Neg FY1	27.40
			2018	-10.46%	Price/Book	6.15
					Price/Sales	4.99
					Price/Cash Flow	19.15
					Dividend Yield (%)	1.87
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		68.6	2 Year	10.99%	Sharpe Ratio 1 Year	not calc.
Median		44.7	3 Years	7.96%	Volatility 30 Day	8.75
Largest		333.8	5 Years	10.09%		
Smallest		19.9	Since Base Date 30-Dec-2012	6.70%		
Component Weights		(%)				
Largest		12.15				
Smallest		0.72				
Top ten		26.18				

Performance of other versions

Euronext EZ ESGL 40 EW NR	(%)	Euronext EZ ESGL 40 EW GR	(%)	Euronext EZ ESGL 40 EW Decrement 5%	(%)
Q2 2021	8.66%	Q2 2021	9.07%	Q2 2021	7.32%
YTD	19.47%	YTD	19.97%	YTD	16.55%
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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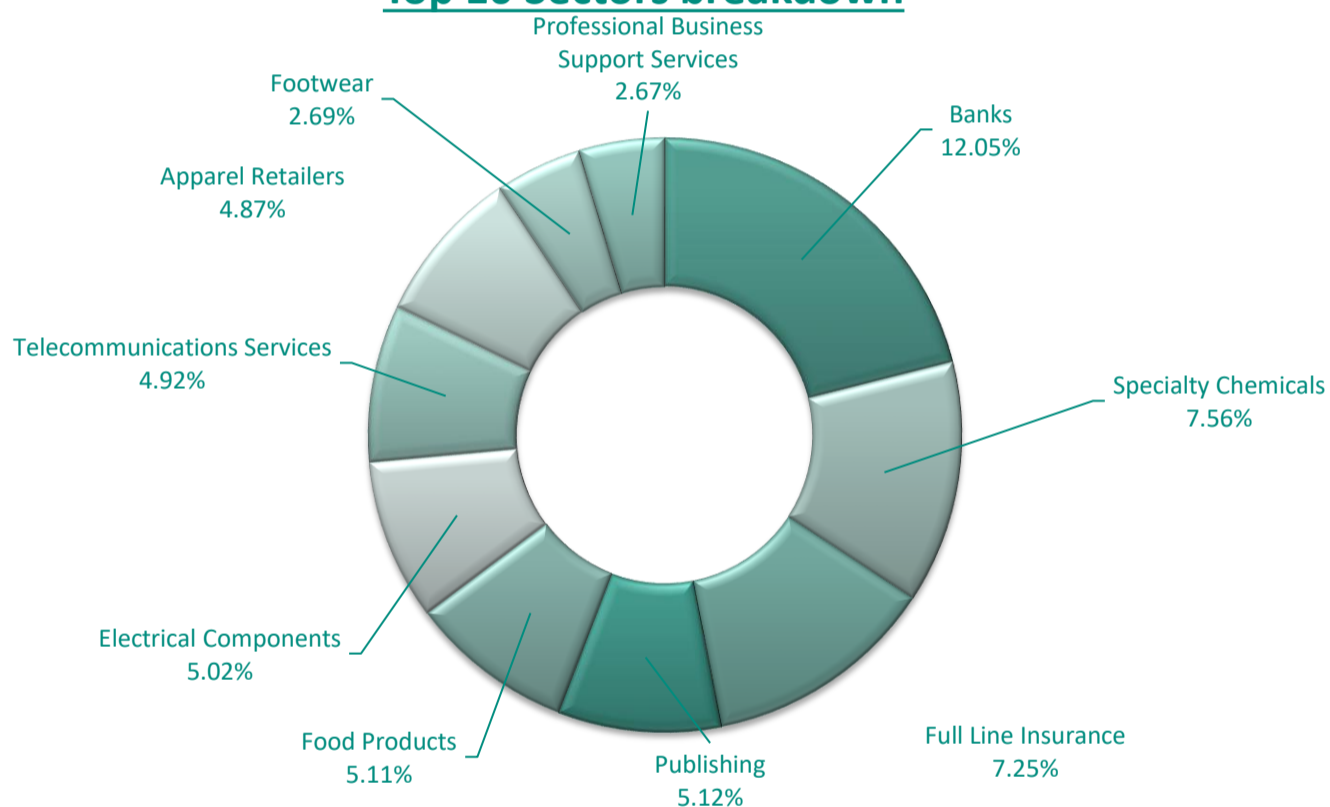
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Index Facts

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 2005 Euronext US ESGL 40 EW NR (NL0015000AB7), 1,000 as of 30 December 2005 Euronext US ESGL 40 EW GR (NL0015000AC5), 1,000 as of 30 December 2005 Euronext US ESGL 40 EW Decrement 5% (NL0015000AD3), 1,000 as of 30 December 2005
Date Introduced	The Euronext US ESGL 40 EW family Index series was introduced on 31 March 2021

Top 10 Sectors breakdown



Euronext® EZ ESGL 40 EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
WOLTERS KLUWER	WKL	NL	Publishing	2.611
VIVENDI	VIV	FR	Radio and TV Broadcasters	2.444
UNILEVER	UNA	NL	Personal Products	2.460
TELEPERFORMANCE	TEP	FR	Professional Business Support Services	2.671
TELEFONICA	TEF	ES	Telecommunications Services	2.421
SOCIETE GENERALE	GLE	FR	Banks	2.376
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.510
SAP	SAPG	DE	Software	2.480
BANCO SANTANDER CENT	SAN	ES	Banks	2.359
RELX	REN	NL	Publishing	2.508
KERING	KER	FR	Apparel Retailers	2.469
PERNOD RICARD	RI	FR	Distillers and Vintners	2.626
L'OREAL	OR	FR	Cosmetics	2.435
NOKIA	NOKIA	FI	Telecommunications Equipment	2.550
MUNICH RE	MUVGN	DE	Reinsurance	2.459
MICHELIN	ML	FR	Tires	2.589
LVMH	MC	FR	Clothing and Accessories	2.449
LINDE PLC	LINI	DE	Specialty Chemicals	2.546
LEGRAND	LR	FR	Electrical Components	2.507
INDITEX	ITX	ES	Apparel Retailers	2.399
INTESA SANPAOLO SPA	ISP	IT	Banks	2.386
ING GROEP N.V.	INGA	NL	Banks	2.488
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2.497
IBERDROLA	IBE	ES	Conventional Electricity	2.384
HEINEKEN	HEIA	NL	Brewers	2.613
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	2.470
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2.502
DSM KON	DSM	NL	Food Products	2.599
DEUTSCHE POST AG	DPW	DE	Delivery Services	2.525
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2.651
DANONE	BN	FR	Food Products	2.513
CRH PLC ORD	CRG	IE	Building Materials: Other	2.503
CAPGEMINI	CAP	FR	Computer Services	2.568
BBVA	BBVA	ES	Banks	2.444
AXA	CS	FR	Full Line Insurance	2.360
ASML HOLDING	ASML	NL	Production Technology Equipment	2.514
ALLIANZ SE	ALVG	DE	Full Line Insurance	2.417
AKZO NOBEL	AKZA	NL	Specialty Chemicals	2.448
AIR LIQUIDE	AI	FR	Specialty Chemicals	2.564
ADIDAS AG	ADSGN	DE	Footwear	2.689