

Euronext® EZ ESGL 40 EW Index

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

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2,537	Q1 2022	-9.00%	P/E Incl. Neg LTM	17.81
		YTD	-9.00%	P/E Incl. Neg FY1	8.50
		2021	30.08%	P/E excl. Neg LTM	19.80
		2020	-1.85%	P/E excl. Neg FY1	17.24
		2019	21.25%	Price/Book	3.59
				Price/Sales	3.03
				Price/Cash Flow	8.22
				Dividend Yield (%)	2.77
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	63.2	2 Year	24.71%	Sharpe Ratio 1 Year	-
Median	40.5	3 Years	8.08%	Volatility 30 Day	34.89
Largest	327.8	5 Years	5.67%		
Smallest	20.3	Since Base Date 30-12-2005	3.48%		
Component Weights	(%)				
Largest	2.77				
Smallest	2.25				
Top ten	26.47				

Performance of other versions

Euronext EZ ESGL 40 EW NR	Euronext EZ ESGL 40 EW GR	Euronext EZ ESGL 40 EW Decrement 5%			
Q1 2022	-8.77%	Q1 2022	-8.68%	Q1 2022	-9.89%
YTD	-8.77%	YTD	-8.68%	YTD	-9.89%
2021	32.70%	2021	33.46%	2021	26.23%
2020	0.15%	2020	0.77%	2020	-4.74%
2019	24.38%	2019	25.41%	2019	18.32%

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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	Euronext EZ ESGL 40 EW Index (NL0015000AA9), 1000 as of 30 December 2005 Euronext EZ ESGL 40 EW NR Index (NL0015000AB7), 1000 as of 30 December 2005 Euronext EZ ESGL 40 EW GR Index (NL0015000AC5), 1000 as of 30 December 2005 Euronext EZ ESGL 40 EW Decrement 5% Index (NL0015000AD3), 1000 as of 30 December 2005

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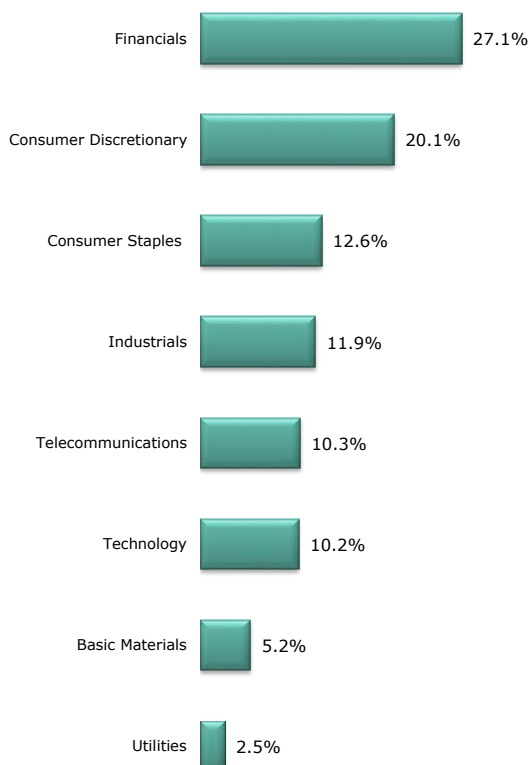
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASSICURAZ. GENERALI	GASI	IT	Financials	2.77
PERNOD RICARD	RI	FR	Consumer Staples	2.70
HERMES INTL	RMS	FR	Consumer Discretionary	2.67
CAPGEMINI	CAP	FR	Technology	2.67
TELEFONICA	TEF	ES	Telecommunications	2.64
RELX	REN	NL	Consumer Discretionary	2.63
CELLNEX TELECOM	CLNX	ES	Telecommunications	2.62
AIR LIQUIDE	AI	FR	Basic Materials	2.60
STMICROELECTRONICS	STM	FR	Technology	2.59
NOKIA	NOKIA	FI	Telecommunications	2.59
				26.47

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

