

Objective

The Euronext® Euro 50 ESG EW, is an equal weighted index that reflects the performance of the top 50 stocks, based on their corporate responsibility score as provided by Moody's ESG, out of the 300 largest Free Float Market capitalisation in Eurozone. 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	3,926	QTD	8.21%	P/E Incl. Neg LTM	20.97
		YTD	8.21%	P/E Incl. Neg FY1	13.96
		2023	19.88%	P/E excl. Neg LTM	23.53
		2022	-12.88%	P/E excl. Neg FY1	16.63
		2021	24.66%	Price/Book	3.23
				Price/Sales	2.32
				Price/Cash Flow	9.85
				Dividend Yield (%)	3.08
Components (full)	EUR Bil	Annualized	(%)		
Average	78.4	2 Year	11.17%		
Median	54.3	3 Years	9.00%		
Largest	418.0	5 Years	7.92%		
Smallest	18.5	Since Base Date 02-01-2018	6.34%		
Component Weights	(%)				
Largest	2.23				
Smallest	1.69				
Top ten	21.34				

Performance of other versions

Euronext Euro 50 ESG EW NR	Euronext Euro 50 ESG EW GR	Euronext Euro 50 ESG EW Decrement 50 Points
QTD	QTD	QTD
8.58%	8.72%	7.66%
YTD	YTD	YTD
8.58%	8.72%	7.66%
2023	2023	2023
23.32%	24.45%	19.24%
2022	2022	2022
-10.41%	-9.65%	-13.82%
2021	2021	2021
27.36%	28.22%	22.53%

Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	50
Review of composition	Quarterly after the close of 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 Euro 50 ESG EW Index family was introduced on 03 April 2018
Isin code / Base Value / Base Date	Euronext Euro 50 ESG EW Index (NL0012481741), 1000 as of 02 January 2018
	Euronext Euro 50 ESG EW NR Index (NL0012481758), 1000 as of 02 January 2018
	Euronext Euro 50 ESG EW GR Index (NL0012481766), 1000 as of 02 January 2018
	Euronext Euro 50 ESG EW Decrement 50 Points Index (NL0012481774), 1000 as of 02 January 2018

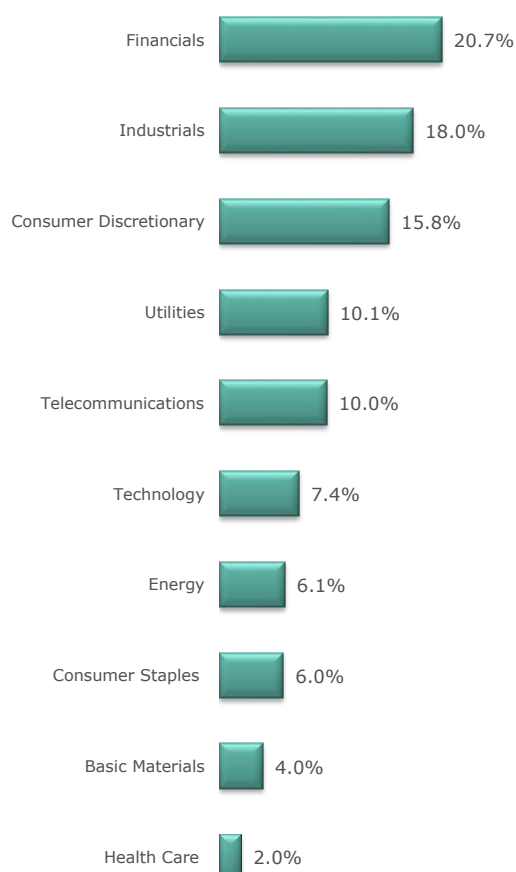
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
INDITEX	ITX	ES	Consumer Discretionary	2.23
BANCO SANTANDER CENT	SAN	ES	Financials	2.18
UNICREDIT	CRDI	IT	Financials	2.17
BNP PARIBAS ACT.A	BNP	FR	Financials	2.16
BBVA	BBVA	ES	Financials	2.12
AIRBUS	AIR	FR	Industrials	2.12
INTESA SANPAOLO SPA	ISP	IT	Financials	2.10
BASF	BAS	DE	Basic Materials	2.10
SAFRAN	SAF	FR	Industrials	2.08
IBERDROLA	IBE	ES	Utilities	2.08
				21.34

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

