

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

December 31, 2023

Market Capitalization	EUR Bil
Full	3,275

Components (full)	EUR Bil
Average	65.3
Median	45.9
Largest	368.3
Smallest	17.1

Component Weights	(%)
Largest	2.14
Smallest	1.85
Top ten	20.85

Performance	(%)
QTD	6.46%
YTD	19.88%
2022	-12.88%
2021	24.66%
2020	-5.23%

Annualized	(%)
2 Year	2.20%
3 Years	9.20%
5 Years	8.60%
Since Base Date 02-01-2018	5.21%

Fundamentals	
P/E Incl. Neg LTM	15.77
P/E Incl. Neg FY1	14.76
P/E excl. Neg LTM	18.33
P/E excl. Neg FY1	16.66
Price/Book	2.99
Price/Sales	2.02
Price/Cash Flow	33.21
Dividend Yield (%)	3.26

Risk	
Sharpe Ratio 1 Year	0.0%
Volatility 30 Day	0.06

Performance of other versions

Euronext Euro 50 ESG EW NR	
QTD	6.93%
YTD	23.32%
2022	-10.41%
2021	27.36%
2020	-3.30%

Euronext Euro 50 ESG EW GR	
QTD	7.08%
YTD	24.44%
2022	-9.65%
2021	28.22%
2020	-2.68%

Euronext Euro 50 ESG EW Decrement 50 Points	
QTD	5.96%
YTD	19.24%
2022	-13.82%
2021	22.53%
2020	-7.90%

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

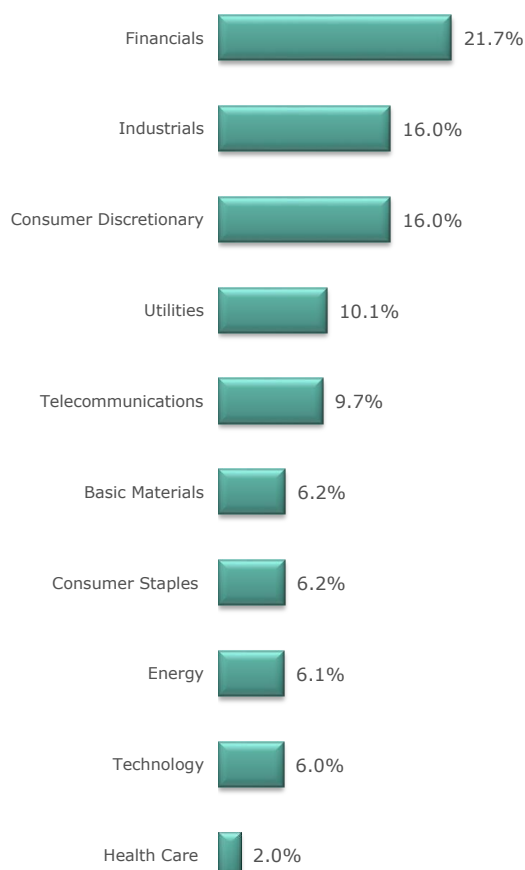
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
BASF	BAS	DE	Basic Materials	2.14
DSM FIRMENICH AG	DSFIR	NL	Consumer Staples	2.13
SAINT GOBAIN	SGO	FR	Industrials	2.12
UPM-KYMMENE OYJ	UPM	FI	Basic Materials	2.08
ENI	ENI	IT	Energy	2.08
INDITEX	ITX	ES	Consumer Discretionary	2.06
BNP PARIBAS ACT.A	BNP	FR	Financials	2.06
ENEL	ENEI	IT	Utilities	2.06
SCHNEIDER ELECTRIC	SU	FR	Industrials	2.06
PERNOD RICARD	RI	FR	Consumer Staples	2.05
				20.85

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

