

Euronext[®] Founding Members Europe 50 EW Index

Objective

The Euronext[®] Founding Members Europe 50 EW Index is an equal weighted index that reflects the performance of the 50 largest stocks admitted to listing on the main markets of France, Germany, Italy, Netherlands, Belgium and Luxembourg. The weights of the constituents 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 and selected to ensure that the index is investable.

Transparency

The index rules are available on our website. 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	Dec-20
Full	not mkt cap		Q4 2020	12,23%	P/E Incl. Neg LTM	-
Free float	weighted		YTD	-2,77%	P/E Incl. Neg FY1	37,94
			2019	25,42%	P/E excl. Neg LTM	72,48
			2018	-13,55%	P/E excl. Neg FY1	38,84
			2017	10,15%	Price/Book	5,72
					Price/Sales	4,07
					Price/Cash Flow	44,41
					Dividend Yield (%)	2,37%
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		67,94	2 Year	10,43%	Sharpe Ratio 1 Year	not calc.
Median		54,93	3 Years	1,78%	Volatility 30 Day	12,98
Largest		257,88	5 Years	3,44%		
Smallest		23,38	Since Base Date 21-Sep-2007	1,00%		
Component Weights		(%)				
Largest		2,14				
Smallest		1,86				
Top ten		20,69				

Performance others

EN Founding Members Europe 50 EW NR	(%)	EN Founding Members Europe 50 EW GR	(%)	EN Founding Members Europe 50 EW D 5%	(%)
Q4 2020	12,38%	Q4 2020	12,42%	Q4 2020	10,97%
YTD	-0,93%	YTD	-0,33%	YTD	-5,78%
2019	28,63%	2019	29,74%	2019	22,36%
2018	-11,49%	2018	-10,74%	2018	-15,84%
2017	12,21%	2017	12,99%	2017	6,76%

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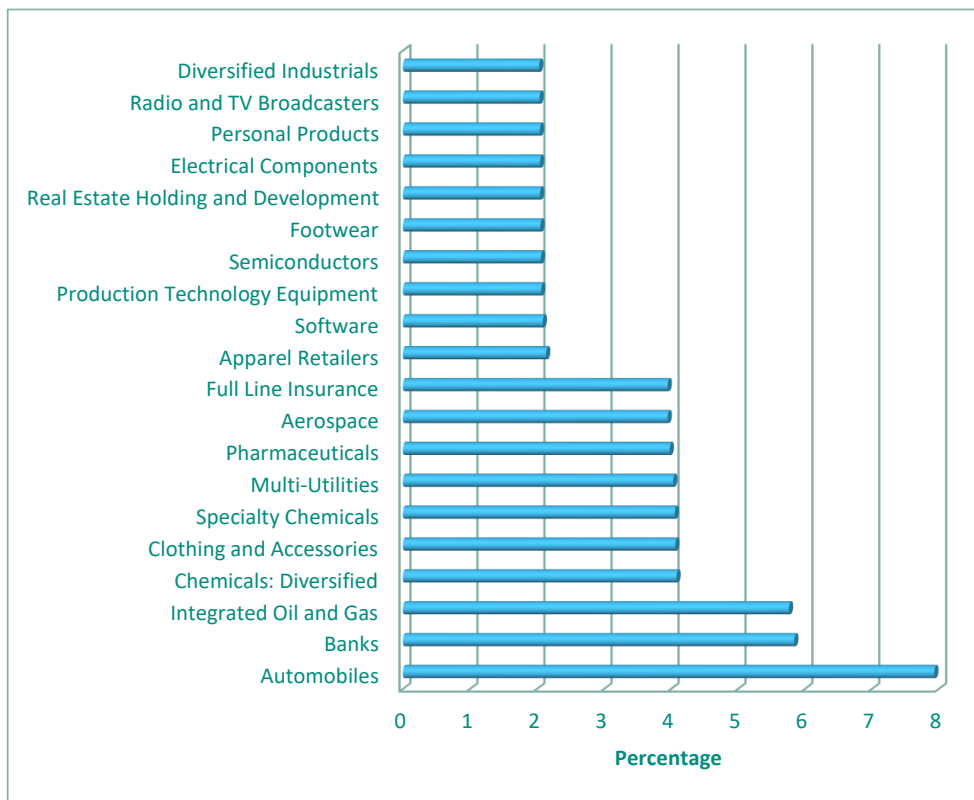
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Index Facts

Categories	Facts
Weighting	Equal weight
Component Number	50
Review Frequency	Quarterly reviews effective after the third Fridays of March, June, September, and December
Calculation and Distribution	Price, Net Return Gross Return and Decrement 5% in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	<p>Euronext Founding Members Europe 50 EW (NL0012730451) 1,000 as of 21 September 2007</p> <p>Euronext Founding Members Europe 50 EW NR (NL0012730469) 1,000 as of 21 September 2007</p> <p>Euronext Founding Members Europe 50 EW GR (NL0012730477) 1,000 as of 21 September 2007</p> <p>Euronext Founding Members Europe 50 EW Decrement 5% (NL0012730485) 1,000 as of 21 September 2007</p>
Date Introduced	The indices were introduced on 15 January 2018
Settlement Procedure	N.A.

Sector Allocation -Top 20



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
KERING	KER	FR	Apparel Retailers	2,14
SAP	SAPG	DE	Software	2,09
FERRARI	RACE	IT	Automobiles	2,07
DSM KON	DSM	NL	Chemicals: Diversified	2,07
LINDE PLC	LINI	DE	Specialty Chemicals	2,07
ASML HOLDING	ASML	NL	Production Technology Equipment	2,06
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2,06
ADIDAS AG	ADSGN	DE	Footwear	2,05
RWE AG	RWEG	DE	Multi-Utilities	2,05
VONOVIA SE	VNAN	DE	Real Estate Holding and Development	2,05
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,05
UNILEVER	UNA	NL	Personal Products	2,04
HERMES INTL	RMS	FR	Clothing and Accessories	2,04
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,04
SIEMENS AG	SIE	DE	Diversified Industrials	2,03
RELX	REL	NL	Publishing	2,03
ADYEN	ADYEN	NL	Transaction Processing Services	2,03
ENEL	ENEI	IT	Conventional Electricity	2,03
SANOFI	SAN	FR	Pharmaceuticals	2,03
LVMH	MC	FR	Clothing and Accessories	2,02
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,02
BASF	BAS	DE	Chemicals: Diversified	2,02
L'OREAL	OR	FR	Cosmetics	2,01
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,00
PHILIPS KON	PHIA	NL	Medical Equipment	2,00
AIR LIQUIDE	AI	FR	Specialty Chemicals	1,99
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1,99
ENGIE	ENGI	FR	Multi-Utilities	1,99
DANONE	BN	FR	Food Products	1,99
PERNOD RICARD	RI	FR	Distillers and Vintners	1,98
AIRBUS	AIR	FR	Aerospace	1,98
DEUTSCHE POST AG	DPW	DE	Delivery Services	1,98
AB INBEV	ABI	BE	Brewers	1,98
SAFRAN	SAF	FR	Aerospace	1,97
INTESA SANPAOLO SPA	ISP	IT	Banks	1,97
DAIMLER	DAI	DE	Automobiles	1,97
ESSILORLUXOTTICA	EL	FR	Medical Supplies	1,96
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	1,96
VOLKSWAGEN PREF	VOWGP	DE	Automobiles	1,96
BAYER AG	BAYER	DE	Pharmaceuticals	1,95
ENI	ENI	IT	Integrated Oil and Gas	1,95
BNP PARIBAS ACT.A	BNP	FR	Banks	1,95
MUNICH RE	MUVGN	DE	Reinsurance	1,95
BMW	BMWG	DE	Automobiles	1,94
PROSUS	PRX	NL	Consumer Digital Services	1,94

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TOTAL	FP	FR	Integrated Oil and Gas	1,94
AXA	CS	FR	Full Line Insurance	1,93
ING GROEP N.V.	INGA	NL	Banks	1,92
VINCI	DG	FR	Construction	1,92
ROYAL DUTCH SHELLA	RDSA	NL	Integrated Oil and Gas	1,87