

Euronext® Euro 50 ESG EW

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 Vigeo-Eiris, out of the 300 largest Free Float Market capitalization 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/index-rules>.

Statistics

September-2020

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap	Q3 2020	-2,72%	P/E Incl. Neg LTM	10,34
Free float	weighted	YTD	-16,40%	P/E Incl. Neg FY1	23,73
		2019	22,43%	P/E excl. Neg LTM	27,06
		2018	-10,64%	P/E excl. Neg FY1	24,43
		2017	10,17%	Price/Book	3,06
				Price/Sales	2,18
Components (full)	EUR Bil	Annualized	(%)	Price/Cash Flow	11,28
Average	49,61	2 Year	-4,01%	Dividend Yield (%)	2,99
Median	33,82	3 Years	-3,38%		
Largest	201,60	5 Years	2,24%	Risk	
Smallest	15,65	Since Base Date 02-Jan-2018	-3,06%	Sharpe Ratio 1 Year	not calc.
				Volatility 30 Day	20,48
Component Weights	(%)				
Largest	2,15				
Smallest	0,2				
Top ten	21,05				

Performance of other versions

Euronext Euro 50 ESG EW NR	(%)	Euronext Euro 50 ESG EW GR	(%)	Euronext Euro 50 ESG EW Decrement 50 P	(%)
Q3 2020	-2,37%	Q3 2020	-2,26%	Q3 2020	-3,60%
YTD	-14,96%	YTD	-14,49%	YTD	-17,98%
2019	25,87%	2019	27,06%	2019	20,84%
2018	-8,33%	2018	-7,50%	2018	-12,12%
2017	12,66%	2017	13,57%	2017	8,00%

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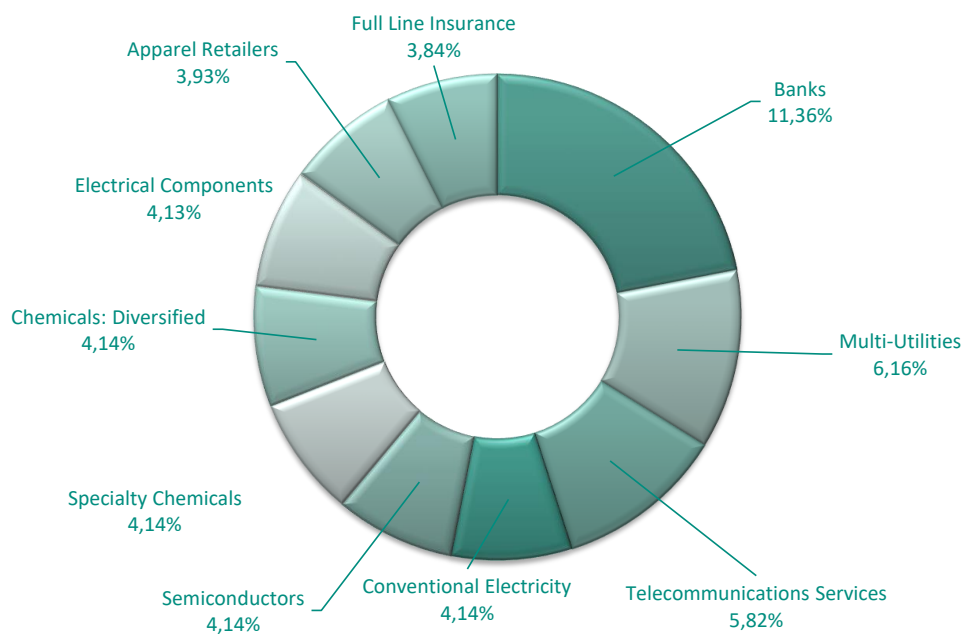
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Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	50
Review Frequency	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Decrement Return Index; Price, Gross and Net Return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext® Euro 50 ESG EW (NL0012481741) 1,000 as of 2 January 2018 Euronext® Euro 50 ESG EW NR (NL0012481758) 1,000 as of 02 January 2018 Euronext® Euro 50 ESG EW GR (NL0012481766) 1,000 as of 2 January 2018 Euronext® Euro 50 ESG EW Decrement 50 Points (NL0012481774) 1,000 as of 2 January 2018
Date Introduced	The Euronext® Euro 50 ESG EW family Index series was introduced on 3 April 2018

Top 10 sectors



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
DSM KON	DSM	NL	Chemicals: Diversified	2,15
RWE AG	RWEG	DE	Multi-Utilities	2,13
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,13
ASML HOLDING	ASML	NL	Production Technology Equipmen	2,12
AKZO NOBEL	AKZA	NL	Specialty Chemicals	2,12
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,08
UNILEVER	UNA	NL	Personal Products	2,08
IBERDROLA	IBE	ES	Conventional Electricity	2,08
L'OREAL	OR	FR	Cosmetics	2,08
HENKEL AG & CO PREF	HNKGP	DE	Household Equipment and Produ	2,08
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2,08
STMICROELECTRONICS	STM	FR	Semiconductors	2,06
ENEL	ENEI	IT	Conventional Electricity	2,06
HEINEKEN	HEIA	NL	Brewers	2,06
BBVA	BBVA	ES	Banks	2,06
SAP	SAPG	DE	Software	2,06
ADIDAS AG	ADSGN	DE	Footwear	2,05
LEGRAND	LR	FR	Electrical Components	2,05
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,04
SANOFI	SAN	FR	Pharmaceuticals	2,04
MICHELIN	ML	FR	Tires	2,03
PERNOD RICARD	RI	FR	Distillers and Vintners	2,03
RELX	REL	NL	Publishing	2,02
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,02
E.ON SE	EONGN	DE	Multi-Utilities	2,02
ENGIE	ENGI	FR	Multi-Utilities	2,01
DANONE	BN	FR	Food Products	2,00
NOKIA	NOKIA	FI	Telecommunications Equipment	2,00
KERING	KER	FR	Apparel Retailers	1,99
BASF	BAS	DE	Chemicals: Diversified	1,99
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1,98
LVMH	MC	FR	Clothing and Accessories	1,97
CRH PLC ORD	CRG	IE	Building Materials: Other	1,96
VINCI	DG	FR	Construction	1,95
INDITEX	ITX	ES	Apparel Retailers	1,94
ORANGE	ORA	FR	Telecommunications Services	1,94
AXA	CS	FR	Full Line Insurance	1,94
CAPGEMINI	CAP	FR	Computer Services	1,94
INTESA SANPAOLO SPA	ISP	IT	Banks	1,92
SIEMENS AG	SIE	DE	Diversified Industrials	1,91
TOTAL	FP	FR	Integrated Oil and Gas	1,91
TELEFONICA	TEF	ES	Telecommunications Services	1,90
ALLIANZ SE	ALVG	DE	Full Line Insurance	1,90
BANCO SANTANDER CENT	SAN	ES	Banks	1,87

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UNICREDIT	CRDI	IT	Banks	1,87
MUNICH RE	MUVGN	DE	Reinsurance	1,87
ENI	ENI	IT	Integrated Oil and Gas	1,84
BNP PARIBAS ACT.A	BNP	FR	Banks	1,83
SAFRAN	SAF	FR	Aerospace	1,82
ING GROEP N.V.	INGA	NL	Banks	1,82
SIEMENS ENERGY AG	SIE	DE	Renewable Energy Equipment	0,20