

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

Dec-20

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap weighted	Q4 2020		13,37%	P/E Incl. Neg LTM	28,12
Free float			YTD		-5,23%	P/E Incl. Neg FY1	25,77
			2019		22,43%	P/E excl. Neg LTM	32,70
			2018		-10,64%	P/E excl. Neg FY1	26,66
			2017		10,17%	Price/Book	3,26
						Price/Sales	2,27
						Price/Cash Flow	20,67
						Dividend Yield (%)	2,51
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		53,02	2 Year		7,72%	Sharpe Ratio 1 Year	not calc.
Median		37,93	3 Years		1,22%	Volatility 30 Day	15,26
Largest		257,88	5 Years		3,52%		
Smallest		15,93	Since Base Date 02-Jan-2018		1,35%		
Component Weights		(%)					
Largest		2,18					
Smallest		1,89					
Top ten		20,74					

Performance of other versions

Euronext Euro 50 ESG EW NR		(%)	Euronext Euro 50 ESG EW GR		(%)	Euronext Euro 50 ESG EW Decrement 50 P		(%)
Q4 2020		13,72%	Q4 2020		13,81%	Q4 2020		12,29%
YTD		-3,30%	YTD		-2,68%	YTD		-7,90%
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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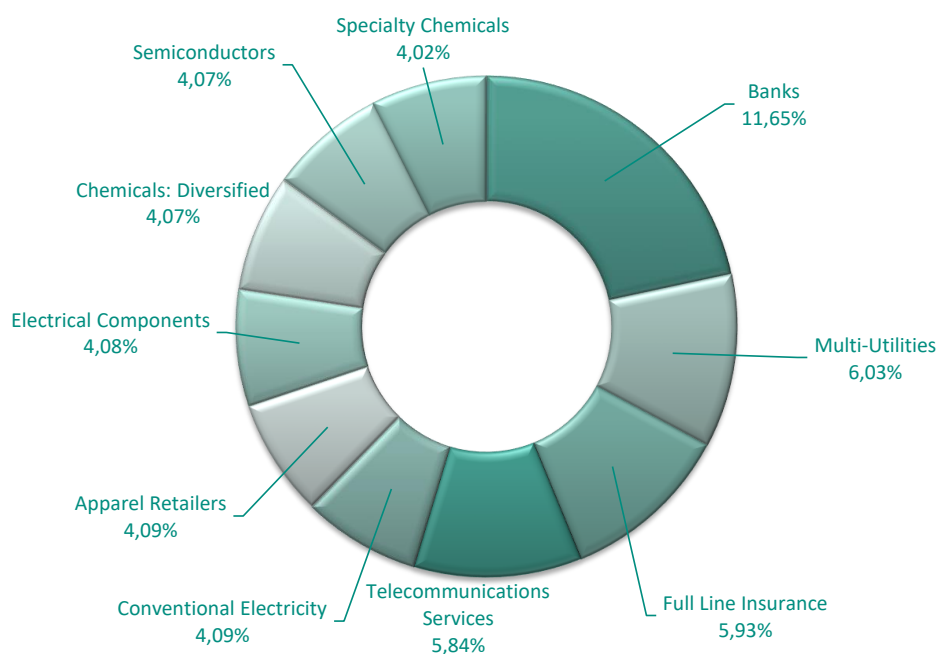
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Index Facts

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



Euronext® Euro 50 ESG EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
CAPGEMINI	CAP	FR	Computer Services	2,18
KERING	KER	FR	Apparel Retailers	2,13
SAP	SAPG	DE	Software	2,08
IBERDROLA	IBE	ES	Conventional Electricity	2,07
DSM KON	DSM	NL	Chemicals: Diversified	2,06
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2,05
LEGRAND	LR	FR	Electrical Components	2,05
ADIDAS AG	ADSGN	DE	Footwear	2,05
RWE AG	RWEG	DE	Multi-Utilities	2,04
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,04
UNILEVER	UNA	NL	Personal Products	2,04
AKZO NOBEL	AKZA	NL	Specialty Chemicals	2,04
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,03
WORLDLINE	WLN	FR	Transaction Processing Services	2,03
HEINEKEN	HEIA	NL	Brewers	2,03
CRH PLC ORD	CRG	IE	Building Materials: Other	2,03
SIEMENS AG	SIE	DE	Diversified Industrials	2,03
RELX	REL	NL	Publishing	2,02
ENEL	ENEI	IT	Conventional Electricity	2,02
SANOFI	SAN	FR	Pharmaceuticals	2,02
LVMH	MC	FR	Clothing and Accessories	2,02
STMICROELECTRONICS	STM	FR	Semiconductors	2,02
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,02
BASF	BAS	DE	Chemicals: Diversified	2,01
E.ON SE	EONGN	DE	Multi-Utilities	2,01
TELEPERFORMANCE	TEPRF	FR	Consumer Digital Services	2,01
L'OREAL	OR	FR	Cosmetics	2,00
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,00
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	1,99
AIR LIQUIDE	AI	FR	Specialty Chemicals	1,99
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1,98
BBVA	BBVA	ES	Banks	1,98
ENGIE	ENGI	FR	Multi-Utilities	1,98
DANONE	BN	FR	Food Products	1,98
PERNOD RICARD	RI	FR	Distillers and Vintners	1,97
ORANGE	ORA	FR	Telecommunications Services	1,97
SAFRAN	SAF	FR	Aerospace	1,96
INTESA SANPAOLO SPA	ISP	IT	Banks	1,96
INDITEX	ITX	ES	Apparel Retailers	1,95
UNICREDIT	CRDI	IT	Banks	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	1,94
MICHELIN	ML	FR	Tires	1,93

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AXA	CS	FR	Full Line Insurance	1,92
NOKIA	NOKIA	FI	Telecommunications Equipment	1,92
ING GROEP N.V.	INGA	NL	Banks	1,92
VINCI	DG	FR	Construction	1,91
BANCO SANTANDER CENT	SAN	ES	Banks	1,89
TELEFONICA	TEF	ES	Telecommunications Services	1,89