

Euronext® Euro 50 ESG EW Index

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

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	3,087	Q1 2022	-8.55%	P/E Incl. Neg LTM	109.30
		YTD	-8.55%	P/E Incl. Neg FY1	9.07
		2021	24.66%	P/E excl. Neg LTM	110.89
		2020	-5.23%	P/E excl. Neg FY1	16.07
		2019	22.43%	Price/Book	3.12
				Price/Sales	2.54
				Price/Cash Flow	6.77
				Dividend Yield (%)	2.97
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	61.6	2 Year	20.21%	Sharpe Ratio 1 Year	-
Median	47.0	3 Years	5.81%	Volatility 30 Day	37.31
Largest	327.8	5 Years	4.08%		
Smallest	20.4	Since Base Date 02-01-2018	4.12%		
Component Weights	(%)				
Largest	2.22				
Smallest	1.80				
Top ten	21.25				

Performance of other versions

Euronext Euro 50 ESG EW NR		Euronext Euro 50 ESG EW GR		Euronext Euro 50 ESG EW Decrement 50 Points	
Q1 2022	-8.39%	Q1 2022	-8.34%	Q1 2022	-9.33%
YTD	-8.39%	YTD	-8.34%	YTD	-9.33%
2021	27.36%	2021	28.22%	2021	22.53%
2020	-3.30%	2020	-2.68%	2020	-7.90%
2019	25.87%	2019	27.06%	2019	20.84%

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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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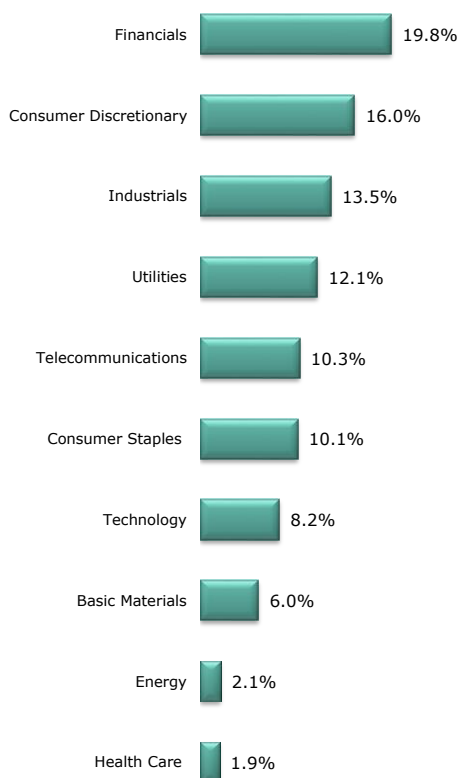
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASSICURAZ. GENERALI	GASI	IT	Financials	2.22
PERNOD RICARD	RI	FR	Consumer Staples	2.16
HERMES INTL	RMS	FR	Consumer Discretionary	2.14
CAPGEMINI	CAP	FR	Technology	2.14
TELEFONICA	TEF	ES	Telecommunications	2.12
RWE AG	RWEG	DE	Utilities	2.11
RELX	REN	NL	Consumer Discretionary	2.10
CELLNEX TELECOM	CLNX	ES	Telecommunications	2.10
AIR LIQUIDE	AI	FR	Basic Materials	2.09
STMICROELECTRONICS	STM	FR	Technology	2.08
				21.25

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

