

# Euronext® Euro 50 Social Governance EW Index

## Objective

The Euronext® Euro 50 Social Governance EW tracks the performance of the top 50 stocks in the Eurozone, ranked by their Social and Governance scores as determined by Vigeo. 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	3,515	Q1 2022	-8.73%	P/E Incl. Neg LTM	39.85
		YTD	-8.73%	P/E Incl. Neg FY1	16.36
		2021	22.58%	P/E excl. Neg LTM	39.85
		2020	-7.88%	P/E excl. Neg FY1	16.36
		2019	22.02%	Price/Book	3.58
				Price/Sales	2.68
				Price/Cash Flow	6.61
				Dividend Yield (%)	2.94
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	70.1	2 Year	18.34%	Sharpe Ratio 1 Year	-
Median	53.0	3 Years	4.11%	Volatility 30 Day	36.44
Largest	327.8	5 Years	3.20%		
Smallest	20.5	Since Base Date 02-01-2018	3.12%		
Component Weights	(%)				
Largest	2.17				
Smallest	1.81				
Top ten	21.23				

## Performance of other versions

Euronext Euro 50 Social Governance EW NR		Euronext Euro 50 Social Governance EW GR		Euronext Euro 50 Social Governance EW Decrement 50 Points	
Q1 2022	-8.43%	Q1 2022	-8.32%	Q1 2022	-9.36%
YTD	-8.43%	YTD	-8.32%	YTD	-9.36%
2021	25.07%	2021	25.86%	2021	20.11%
2020	-5.88%	2020	-5.23%	2020	-10.36%
2019	25.57%	2019	26.78%	2019	20.61%

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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 50 points on Gross return.
Date Introduced	Euronext Euro 50 Social Governance EW Index family was introduced on 27 February 2019
Isin code / Base Value / Base Date	Euronext Euro 50 SG EW Index (NL0013400302), 1000 as of 02 January 2018 Euronext Euro 50 SG EW NR Index (NL0013400310), 1000 as of 02 January 2018 Euronext Euro 50 SG EW GR Index (NL0013400328), 1000 as of 02 January 2018 Euronext Euro 50 SG EW Decr 50 Points Index (NL0013400336), 1000 as of 02 January 2018

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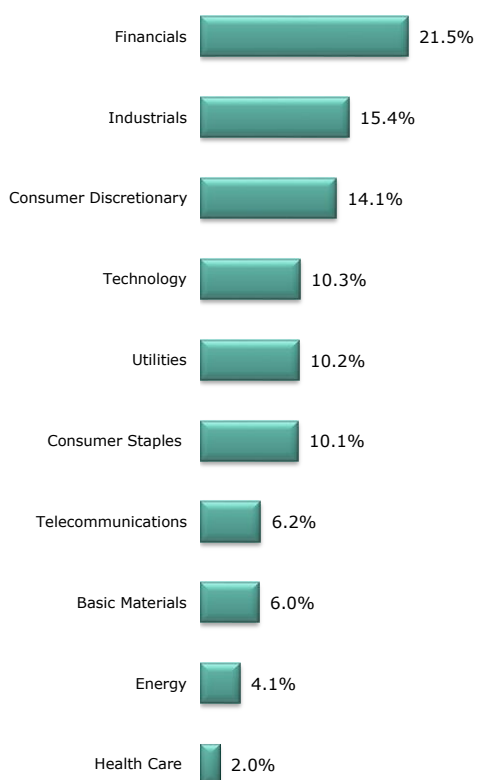
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
PERNOD RICARD	RI	FR	Consumer Staples	2.17
HERMES INTL	RMS	FR	Consumer Discretionary	2.15
CAPGEMINI	CAP	FR	Technology	2.15
TELEFONICA	TEF	ES	Telecommunications	2.13
RWE AG	RWEG	DE	Utilities	2.13
RELX	REN	NL	Consumer Discretionary	2.12
ASML HOLDING	ASML	NL	Technology	2.10
AIR LIQUIDE	AI	FR	Basic Materials	2.10
STMICROELECTRONICS	STM	FR	Technology	2.09
NOKIA	NOKIA	FI	Telecommunications	2.08
				<b>21.23</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

