

Euronext® Euro 50 Social Governance EW

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

Dec-20

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap weighted	Q4 2020		11,27%	P/E Incl. Neg LTM	20,93
Free float			YTD		-7,88%	P/E Incl. Neg FY1	23,81
			2019		22,02%	P/E excl. Neg LTM	30,53
			2018		-9,79%	P/E excl. Neg FY1	26,17
			2017		9,60%	Price/Book	3,59
						Price/Sales	2,64
						Price/Cash Flow	20,84
						Dividend Yield (%)	2,66
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		60,83	2 Year		6,02%	Sharpe Ratio 1 Year	not calc.
Median		46,82	3 Years		0,46%	Volatility 30 Day	not calc.
Largest		257,88	5 Years		2,67%		
Smallest		18,47	Since Base Date 02-Jan-2018		0,60%		
Component Weights		(%)					
Largest		2,13					
Smallest		1,89					
Top ten		20,65					

Performance of other versions

Euronext Euro 50 SG EW NR		(%)	Euronext Euro 50 SG EW GR		(%)	Euronext Euro 50 SG EW Decr 50 Points		(%)
Q4 2020		11,51%	Q4 2020		11,58%	Q4 2020		10,07%
YTD		-5,88%	YTD		-5,23%	YTD		-10,36%
2019		25,57%	2019		26,78%	2019		20,61%
2018		-7,51%	2018		-6,76%	2018		-11,40%
2017		12,26%	2017		13,14%	2017		7,59%

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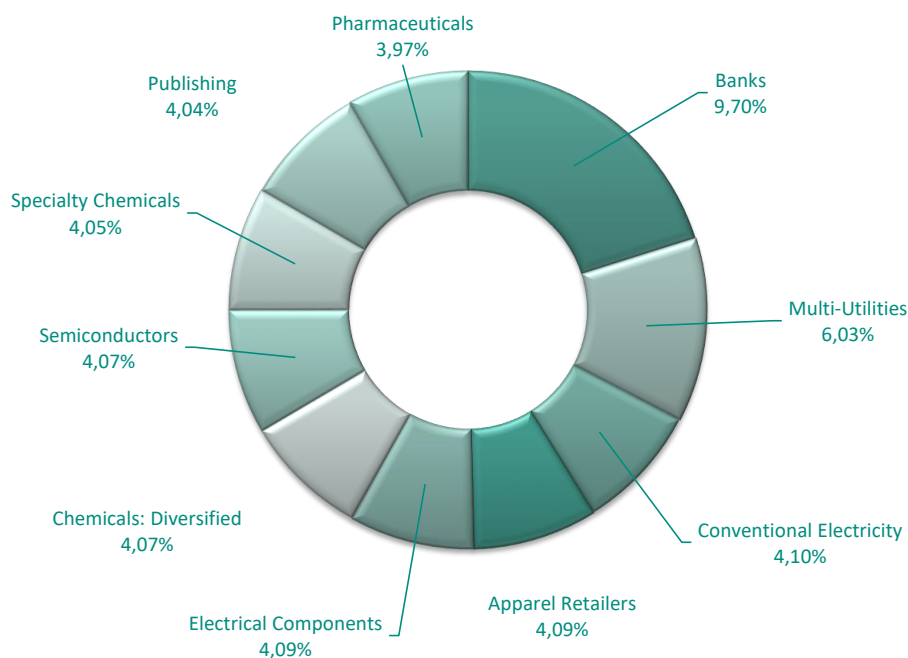
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Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	50
Review cut-off date	Penultimate Friday of February, May, August and November.
Review of composition	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Decrement Gross Index; Price, Gross and Net Return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext Euro 50 Social Governance EW (NL0013400302) 1,000 as of 2 January 2018 Euronext Euro 50 Social Governance EW NR (NL0013400310) 1,000 as of 2 January 2018 Euronext Euro 50 Social Governance EW GR (NL0013400328) 1,000 as of 2 January 2018 Euronext Euro 50 Social Governance EW Decrement 50 Points (NL0013400336) 1,000 as of 2 January 2018
Date Introduced	The Euronext Euro 50 Social Governance EW family Index series was introduced on 27 February 2019

Top 10 sectors



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
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
LINDE PLC	LINI	DE	Specialty Chemicals	2,06
ASML HOLDING	ASML	NL	Production Technology Equipmen	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
VIVENDI	VIV	FR	Radio and TV Broadcasters	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
WOLTERS KLUWER	WKL	NL	Publishing	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
AMADEUS IT GROUP	AMS	ES	Computer Services	2,01
BASF	BAS	DE	Chemicals: Diversified	2,01
E.ON SE	EONGN	DE	Multi-Utilities	2,01
L'OREAL	OR	FR	Cosmetics	2,00
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,00
AIR LIQUIDE	AI	FR	Specialty Chemicals	1,99
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1,99
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
DEUTSCHE POST AG	DPW	DE	Delivery Services	1,97
ORANGE	ORA	FR	Telecommunications Services	1,97
SAFRAN	SAF	FR	Aerospace	1,97
INTESA SANPAOLO SPA	ISP	IT	Banks	1,96
INDITEX	ITX	ES	Apparel Retailers	1,96
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	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
MICHELIN	ML	FR	Tires	1,93

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TOTAL	FP	FR	Integrated Oil and Gas	1,93
AXA	CS	FR	Full Line Insurance	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