

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

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals		Mar-21
Full			Q1 2021		8,23%	P/E Incl. Neg LTM		24,70
Free float	not mkt cap weighted		YTD		8,23%	P/E Incl. Neg FY1		24,63
			2020		-7,88%	P/E excl. Neg LTM		33,56
			2019		22,02%	P/E excl. Neg FY1		24,63
			2018		-9,79%	Price/Book		3,79
						Price/Sales		2,93
						Price/Cash Flow		8,83
						Dividend Yield (%)		2,38
Components (full)		EUR Bil	Annualized		(%)	Risk		
Average		67,18	2 Year		4,48%	Sharpe Ratio 1 Year		not calc.
Median		51,07	3 Years		3,97%	Volatility 30 Day		10,94
Largest		286,75	5 Years		5,77%			
Smallest		21,21	Since Base Date 02-Jan-2018		3,04%			
Component Weights		(%)						
Largest		2,22						
Smallest		1,84						
Top ten		20,91						

Performance of other versions

Euronext Euro 50 SG EW NR		(%)	Euronext Euro 50 SG EW GR		(%)	Euronext Euro 50 SG EW Decr 50 Points		(%)
Q1 2021		8,50%	Q1 2021		8,58%	Q1 2021		7,24%
YTD		8,50%	YTD		8,58%	YTD		7,24%
2020		-5,88%	2020		-5,23%	2020		-10,36%
2019		25,57%	2019		26,78%	2019		20,61%
2018		-7,51%	2018		-6,76%	2018		-11,40%

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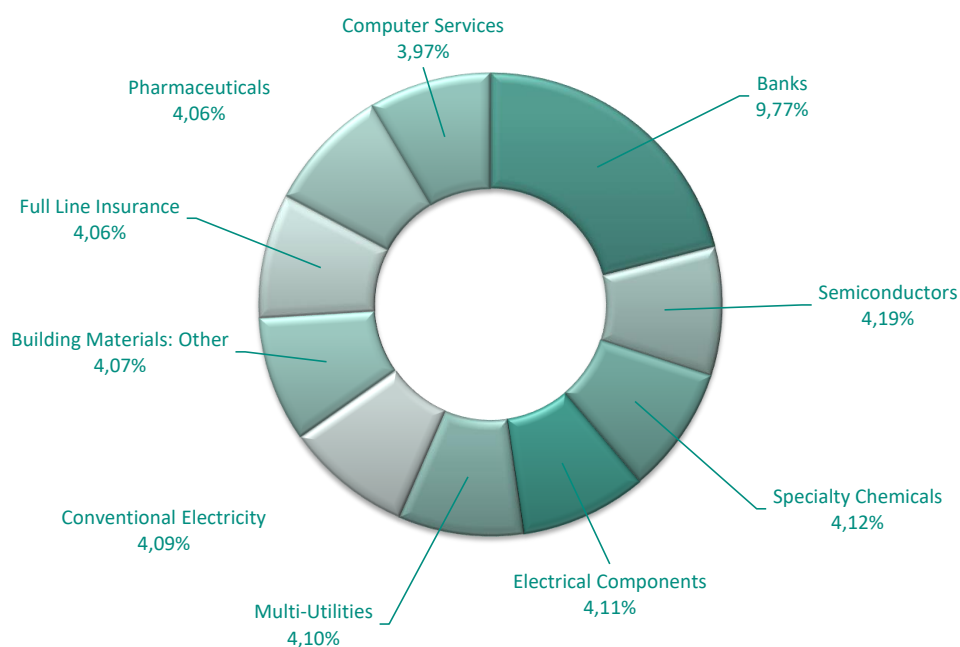
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Index Facts

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 (%)
ASML HOLDING	ASML	NL	Production Technology Equipmen	2,22
RWE AG	RWEG	DE	Multi-Utilities	2,12
STMICROELECTRONICS	STM	FR	Semiconductors	2,10
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2,09
LINDE PLC	LINI	DE	Specialty Chemicals	2,09
LEGRAND	LR	FR	Electrical Components	2,07
SAINT GOBAIN	SGO	FR	Building Materials: Other	2,06
ENEL	ENEI	IT	Conventional Electricity	2,06
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	2,05
RELX	REN	NL	Publishing	2,05
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,04
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,04
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,04
SANOFI	SAN	FR	Pharmaceuticals	2,04
SIEMENS AG	SIE	DE	Diversified Industrials	2,04
DEUTSCHE POST AG	DPW	DE	Delivery Services	2,03
IBERDROLA	IBE	ES	Conventional Electricity	2,03
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,03
DSM KON	DSM	NL	Food Products	2,02
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,02
CAPGEMINI	CAP	FR	Computer Services	2,02
BAYER AG	BAYER	DE	Pharmaceuticals	2,02
CRH PLC ORD	CRG	IE	Building Materials: Other	2,02
AXA	CS	FR	Full Line Insurance	2,02
ING GROEP N.V.	INGA	NL	Banks	2,02
ENI	ENI	IT	Integrated Oil and Gas	2,01
MUNICH RE	MUVGN	DE	Reinsurance	2,01
UNILEVER	UNA	NL	Personal Products	2,01
SAP	SAPG	DE	Software	2,00
MICHELIN	ML	FR	Tires	1,99
BNP PARIBAS ACT.A	BNP	FR	Banks	1,99
ENGIE	ENGI	FR	Multi-Utilities	1,98
L'OREAL	OR	FR	Cosmetics	1,98
BASF	BAS	DE	Chemicals: Diversified	1,98
LVMH	MC	FR	Clothing and Accessories	1,98
VIVENDI	VIV	FR	Radio and TV Broadcasters	1,98
INTESA SANPAOLO SPA	ISP	IT	Banks	1,97
BANCO SANTANDER CENT	SAN	ES	Banks	1,96
PERNOD RICARD	RI	FR	Distillers and Vintners	1,95
AMADEUS IT GROUP	AMS	ES	Computer Services	1,94
TOTAL	FP	FR	Integrated Oil and Gas	1,94
DANONE	BN	FR	Food Products	1,93
KERING	KER	FR	Apparel Retailers	1,93
INDITEX	ITX	ES	Apparel Retailers	1,91
HEINEKEN	HEIA	NL	Brewers	1,91

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AIRBUS	AIR	FR	Aerospace	1,89
VINCI	DG	FR	Construction	1,89
SAFRAN	SAF	FR	Aerospace	1,86
ADIDAS AG	ADSGN	DE	Footwear	1,85
BBVA	BBVA	ES	Banks	1,83
