

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	Jun-21
Full	not mkt cap weighted		Q2 2021	4.37%	P/E Incl. Neg LTM	39.62
Free float			YTD	12.97%	P/E Incl. Neg FY1	27.03
			2020	-7.88%	P/E excl. Neg LTM	50.53
			2019	22.02%	P/E excl. Neg FY1	27.03
			2018	-9.79%	Price/Book	5.16
					Price/Sales	4.28
Components (full)		EUR Bil	Annualized	(%)	Price/Cash Flow	17.32
Average		70.5	2 Year	5.72%	Dividend Yield (%)	2.20
Median		51.8	3 Years	4.76%		
Largest		333.8	5 Years	7.59%		
Smallest		22.32	Since Base Date 02-Jan-2018	4.09%		
Component Weights		(%)			Risk	
Largest		9.47			Sharpe Ratio 1 Year	not calc.
Smallest		0.63			Volatility 30 Day	9.50
Top ten		20.89				

Performance of other versions

Euronext Euro 50 SG EW NR	(%)	Euronext Euro 50 SG EW GR	(%)	Euronext Euro 50 SG EW	Decr 50 Points	(%)
Q2 2021	5.68%	Q2 2021	6.12%	Q2 2021	4.89%	
YTD	14.67%	YTD	15.23%	YTD	12.48%	
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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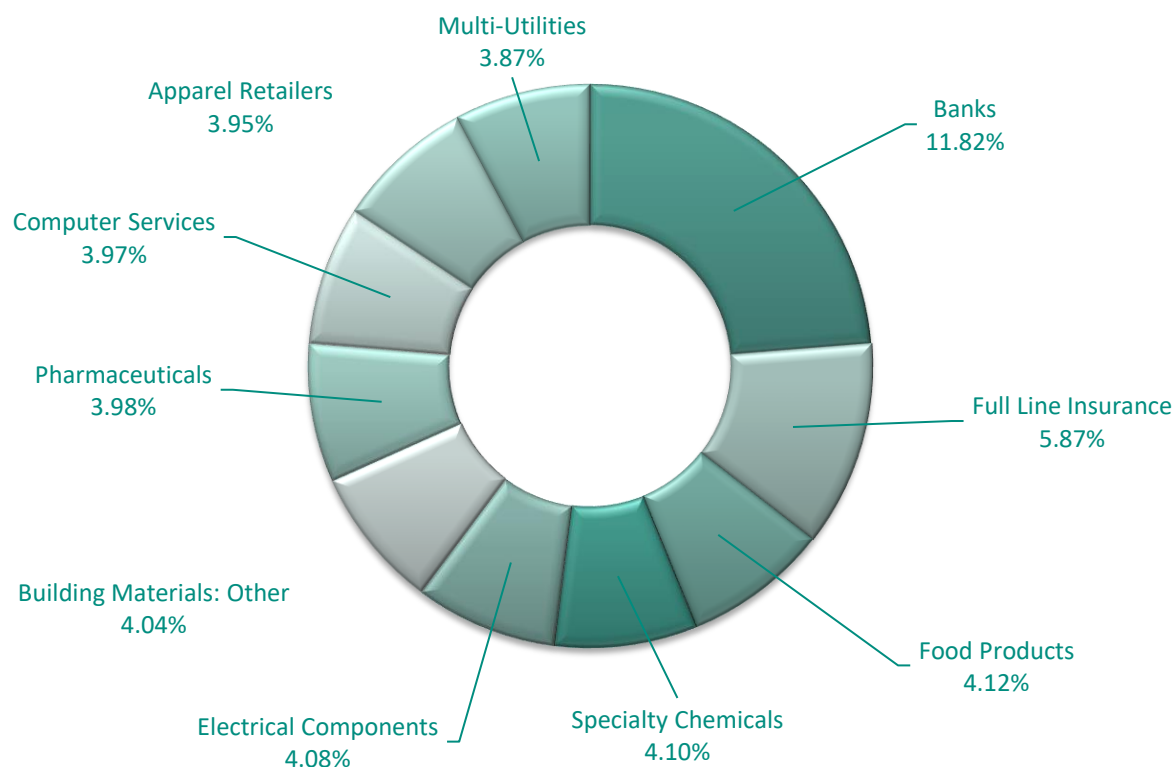
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Index Facts

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



Euronext® Euro 50 Social Governance EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
VIVENDI	VIV	FR	Radio and TV Broadcasters	1.97
UNILEVER	UNA	NL	Personal Products	1.99
TOTALENERGIES	TTE	FR	Integrated Oil and Gas	1.90
STELLANTIS NV	STLA	IT	Automobiles	2.00
SIEMENS AG	SIE	DE	Diversified Industrials	1.99
SAINT GOBAIN	SGO	FR	Building Materials: Other	2.01
VINCI	DG	FR	Construction	1.91
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.04
SANOFI	SAN	FR	Pharmaceuticals	2.02
SAP	SAPG	DE	Software	2.04
BANCO SANTANDER CENT	SAN	ES	Banks	1.95
SAFRAN	SAF	FR	Aerospace	1.90
RELX	REN	NL	Publishing	2.02
KERING	KER	FR	Apparel Retailers	2.00
PERNOD RICARD	RI	FR	Distillers and Vintners	2.11
L'OREAL	OR	FR	Cosmetics	1.97
MUNICH RE	MUVGN	DE	Reinsurance	1.95
LVMH	MC	FR	Clothing and Accessories	1.98
LINDE PLC	LINI	DE	Specialty Chemicals	2.04
LEGRAND	LR	FR	Electrical Components	2.04
INDITEX	ITX	ES	Apparel Retailers	1.95
INTESA SANPAOLO SPA	ISP	IT	Banks	1.97
ING GROEP N.V.	INGA	NL	Banks	2.02
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2.03
IBERDROLA	IBE	ES	Conventional Electricity	1.91
HEINEKEN	HEIA	NL	Brewers	2.09
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	2.01
E.ON SE	EONGN	DE	Multi-Utilities	1.95
ENI	ENI	IT	Integrated Oil and Gas	1.95
ENGIE	ENGI	FR	Multi-Utilities	1.92
ENEL	ENEI	IT	Conventional Electricity	1.94
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2.04
DSM KON	DSM	NL	Food Products	2.08
DEUTSCHE POST AG	DPW	DE	Delivery Services	2.04
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2.14
DANONE	BN	FR	Food Products	2.04
CRH PLC ORD	CRG	IE	Building Materials: Other	2.03
UNICREDIT	CRDI	IT	Banks	1.94
CAPGEMINI	CAP	FR	Computer Services	2.07
BNP PARIBAS ACT.A	BNP	FR	Banks	1.93
BBVA	BBVA	ES	Banks	2.01
BAYER AG	BAYER	DE	Pharmaceuticals	1.96
BASF	BAS	DE	Chemicals: Diversified	2.04
AXA	CS	FR	Full Line Insurance	1.92
ASML HOLDING	ASML	NL	Production Technology Equipmen	2.02

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AMADEUS IT GROUP	AMS	ES	Computer Services	1.90
ALLIANZ SE	ALVG	DE	Full Line Insurance	1.95
AIR LIQUIDE	AI	FR	Specialty Chemicals	2.05
ADIDAS AG	ADSGN	DE	Footwear	2.18
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	2.08
