

Euronext® Responsible Investment Euro 50 EW Index

EURONEXT
Indices

Objective

The Euronext® Responsible Investment Euro 50 EW tracks the performance of the top 50 stocks in the Eurozone, ranked by their Sustainability score as determined by Mirova-ISS-oekom. 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/indices-documents-by-family>.

Statistics

December 31, 2023

Market Capitalization	EUR Bil
Full	3,098

Components (full)	EUR Bil
Average	63.0
Median	33.8
Largest	368.3
Smallest	4.4

Component Weights	(%)
Largest	2.26
Smallest	1.67
Top ten	21.57

Performance	(%)
QTD	4.48%
YTD	12.24%
2022	-20.38%
2021	17.65%
2020	-1.25%

Annualized	(%)
2 Year	-5.47%
3 Years	1.68%
5 Years	4.83%
Since Base Date 31-12-2007	1.91%

Fundamentals	
P/E Incl. Neg LTM	16.21
P/E Incl. Neg FY1	1.18
P/E excl. Neg LTM	21.27
P/E excl. Neg FY1	18.35
Price/Book	3.94
Price/Sales	2.86
Price/Cash Flow	12.57
Dividend Yield (%)	2.51

Risk	
Sharpe Ratio 1 Year	0.0%
Volatility 30 Day	0.07

Performance of other versions

Euronext Responsible Investment Euro 50 EW NR	
QTD	4.81%
YTD	14.85%
2022	-18.74%
2021	19.81%
2020	0.52%

Euronext Responsible Investment Euro 50 EW GR	
QTD	4.92%
YTD	15.68%
2022	-18.24%
2021	20.47%
2020	1.07%

Euronext Responsible Investment Euro 50 EW Decrement 5%	
QTD	3.52%
YTD	9.27%
2022	-22.70%
2021	13.97%
2020	-4.39%

Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	49
Review of composition	Quarterly, effective after the Third Friday of March, June, September and December.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement 5% on Net return
Date Introduced	Euronext Responsible Investment Euro 50 EW Index family was introduced on 05 December 2018
Isin code / Base Value / Base Date	EN Responsible Investment Euro 50 EW Index (NL0013217730), 1000 as of 31 December 2007
	EN Responsible Investment Euro 50 EW NR Index (NL0013217748), 1000 as of 31 December 2007
	EN Responsible Investment Euro 50 EW GR Index (NL0013217755), 1000 as of 31 December 2007
	EN Responsible Investment Euro 50 EW D5% Index (NL0013217763), 1000 as of 31 December 2007

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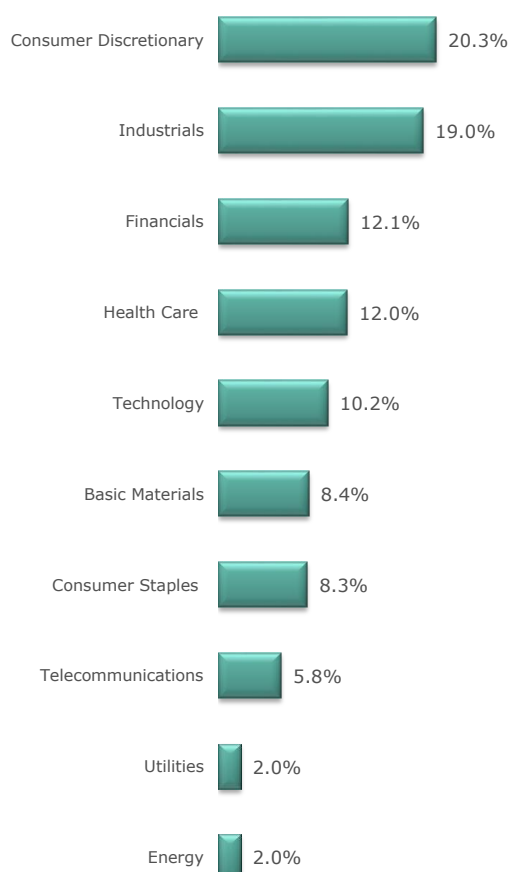
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
KONE OYJ	KNEBV	FI	Industrials	2.26
ALSTOM	ALO	FR	Industrials	2.24
DSM FIRMENICH AG	DSFIR	NL	Consumer Staples	2.17
SAINT GOBAIN	SGO	FR	Industrials	2.16
COVESTRO AG	1COV	DE	Basic Materials	2.14
KINGSPAN GROUP PLC	KRX	IE	Industrials	2.14
MERCK KGA	MERCK	DE	Health Care	2.13
UPM-KYMMENE OYJ	UPM	FI	Basic Materials	2.12
ZALANDO SE	ZALG	DE	Consumer Discretionary	2.11
AKZO NOBEL	AKZA	NL	Basic Materials	2.11
				21.57

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

