

Euronext® Responsible Investment Euro 50 EW

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/index-rules>.

Statistics

September-2020

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full		not mkt cap weighted	Q3 2020	-0,99%	P/E Incl. Neg LTM	10,69
Free float			YTD	-12,35%	P/E Incl. Neg FY1	14,14
			2019	21,94%	P/E excl. Neg LTM	24,18
			2018	-15,56%	P/E excl. Neg FY1	20,28
			2017	11,29%	Price/Book	3,03
					Price/Sales	7,03
					Price/Cash Flow	10,84
					Dividend Yield (%)	2,03
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		32,45	2 Year	-3,29%	Sharpe Ratio 1 Year	not calc.
Median		18,95	3 Years	-3,30%	Volatility 30 Day	19,76
Largest		163,10	5 Years	2,29%		
Smallest		4,36	Since Base Date 31-Dec-2005	0,90%		
Component Weights		(%)				
Largest		2,36				
Smallest		0,2				
Top ten		21,5				

Performance of other versions

EN Responsible Investment Euro 50 EW NR		(%)	EN Responsible Investment Euro 50 EW GR		(%)	EN Responsible Investment Euro 50 EW D5%		(%)
Q3 2020		-0,63%	Q3 2020		-0,54%	Q3 2020		-1,88%
YTD		-10,95%	YTD		-10,51%	YTD		-14,23%
2019		24,80%	2019		25,70%	2019		18,71%
2018		-13,69%	2018		-13,05%	2018		-17,92%
2017		13,60%	2017		14,37%	2017		8,08%

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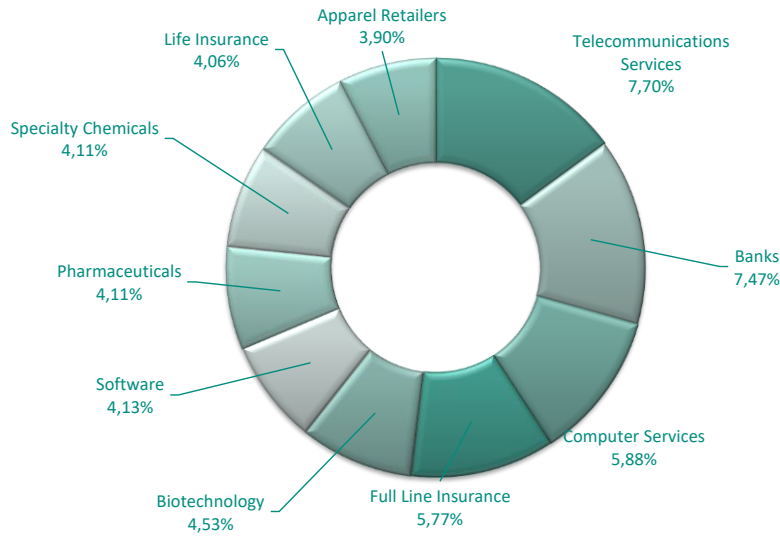
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Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	50
Review Frequency	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Decrement Return Index; Price, Gross and Net Return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext Responsible Investment Euro 50 EW (NL0013217730) 1,000 as of 31 December 2007 Euronext Responsible Investment Euro 50 EW NR (NL0013217748) 1,000 as of 31 December 2007 Euronext Responsible Investment Euro 50 EW GR (NL0013217755) 1,000 as of 31 December 2007 Euronext Responsible Investment Euro 50 EW Decrement 5% (NL0013217763) 1,000 as of 31 December 2007
Date introduced	The Euronext Responsible Investment Euro 50 EW family Index series was introduced on 5 December 2018

Top 10 sectors



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ARGENX SE	ARGX	BE	Biotechnology	2,36
SUEZ	SEV	FR	Water	2,20
GALAPAGOS	GLPG	NL	Biotechnology	2,18
EUROFINS SCIENTIFIC	ERF	FR	Medical Services	2,14
KONE OYJ	KNEBV	FI	Machinery: Industrial	2,14
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,11
PHILIPS KON	PHIA	NL	Medical Equipment	2,10
AKZO NOBEL	AKZA	NL	Specialty Chemicals	2,10
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	2,09
MERCK KGA	MERCK	DE	Pharmaceuticals	2,09
DASSAULT SYSTEMES	DSY	FR	Software	2,09
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,07
UNILEVER	UNA	NL	Personal Products	2,07
HENKEL AG & CO PREF	HNKGP	DE	Household Equipment and Produc	2,06
SAINT GOBAIN	SGO	FR	Building Materials: Other	2,06
AEGON	AGN	NL	Life Insurance	2,05
STMICROELECTRONICS	STM	FR	Semiconductors	2,05
SAP	SAPG	DE	Software	2,04
ADIDAS AG	ADSGN	DE	Footwear	2,04
ACCOR	AC	FR	Hotels and Motels	2,03
SANOFI	SAN	FR	Pharmaceuticals	2,02
MICHELIN	ML	FR	Tires	2,02
NN GROUP	NN	NL	Life Insurance	2,01
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,01
ATOS	ATO	FR	Computer Services	2,00
DEUTSCHE WOHNEN SE	DWNG	DE	Real Estate Holding and Developr	1,99
DANONE	BN	FR	Food Products	1,99
NOKIA	NOKIA	FI	Telecommunications Equipment	1,98
KERING	KER	FR	Apparel Retailers	1,98
PEUGEOT	UG	FR	Automobiles	1,98
UPM-KYMMENE OYJ	UPM	FI	Paper	1,98
AMADEUS IT GROUP	AMS	ES	Computer Services	1,97
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	1,96
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1,96
KPN KON	KPN	NL	Telecommunications Services	1,93
INDITEX	ITX	ES	Apparel Retailers	1,93
ORANGE	ORA	FR	Telecommunications Services	1,93
AXA	CS	FR	Full Line Insurance	1,93
CAPGEMINI	CAP	FR	Computer Services	1,92
WORLDLINE	WLN	FR	Transaction Processing Services	1,91
DEUTSCHE BANK	DBK	DE	Banks	1,91
INTESA SANPAOLO SPA	ISP	IT	Banks	1,90
SIEMENS AG	SIE	DE	Diversified Industrials	1,90
TELEFONICA	TEF	ES	Telecommunications Services	1,89
ALLIANZ SE	ALVG	DE	Full Line Insurance	1,88
MUNICH RE	MUVGN	DE	Reinsurance	1,85
CREDIT AGRICOLE	ACA	FR	Banks	1,85
BNP PARIBAS ACT.A	BNP	FR	Banks	1,81
LUFTHANSA	LHAG	DE	Airlines	1,75
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,65
SIEMENS ENERGY AG	SIE	DE	Renewable Energy Equipment	0,20