

Euronext® Responsible Investment Euro 50 EW Index

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

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2,206	Q1 2022	-9.55%	P/E Incl. Neg LTM	93.24
		YTD	-9.55%	P/E Incl. Neg FY1	19.66
		2021	17.65%	P/E excl. Neg LTM	93.92
		2020	-1.25%	P/E excl. Neg FY1	20.12
		2019	21.94%	Price/Book	3.71
				Price/Sales	2.74
				Price/Cash Flow	7.73
				Dividend Yield (%)	2.41
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	43.9	2 Year	17.67%	Sharpe Ratio 1 Year	-
Median	23.2	3 Years	4.94%	Volatility 30 Day	30.89
Largest	247.9	5 Years	2.45%		
Smallest	4.1	Since Base Date 31-12-2007	2.23%		
Component Weights	(%)				
Largest	2.21				
Smallest	1.71				
Top ten	21.39				

Performance of other versions

Euronext Responsible Investment Euro 50 EW NR		Euronext Responsible Investment Euro 50 EW GR		Euronext Responsible Investment Euro 50 EW Decrement 5%	
Q1 2022	-9.26%	Q1 2022	-9.14%	Q1 2022	-10.38%
YTD	-9.26%	YTD	-9.14%	YTD	-10.38%
2021	19.81%	2021	20.47%	2021	13.97%
2020	0.52%	2020	1.07%	2020	-4.39%
2019	24.80%	2019	25.70%	2019	18.71%

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Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	50
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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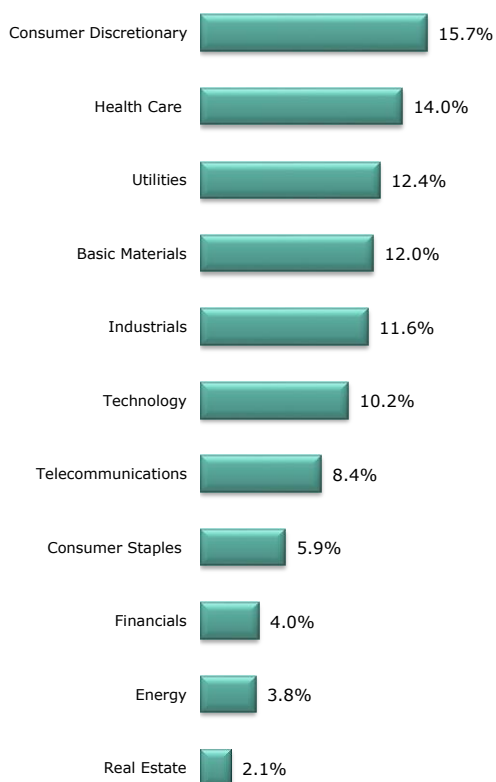
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
NATURGY ENERGY GROUP	NTGY	ES	Utilities	2.21
TERNA RETE ELETTRICA	TRN	IT	Utilities	2.20
TELECOM ITALIA	TLIT	IT	Telecommunications	2.18
RED ELECTRICA CORP	REE	ES	Utilities	2.14
CAPGEMINI	CAP	FR	Technology	2.13
SNAM RETE GAS SPA	SRG	IT	Energy	2.11
ENDESA	ELE	ES	Utilities	2.11
TELEFONICA	TEF	ES	Telecommunications	2.11
UCB	UCB	BE	Health Care	2.10
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	2.10
				21.39

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

