

Objective

The Euronext® Europe Sustainable 100 EW, is an equal weighted index that reflects the performance of the top 100 stocks, based on their traded value, ESG performance and 1 year drawdown, out of the 500 Largest stocks in term of free float market capitalisation, admitted to listing on the main markets of Austria, Belgium, Czech Republic, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the United Kingdom. The weights of the constituents 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

March 28, 2024

Market Capitalization	EUR Bil
Full	5,273

Components (full)	EUR Bil
Average	52.5
Median	27.3
Largest	359.7
Smallest	5.2

Component Weights	(%)
Largest	1.13
Smallest	0.90
Top ten	10.78

Performance	(%)
QTD	9.70%
YTD	9.70%
2023	10.56%
2022	-12.71%
2021	20.41%

Annualized	(%)
2 Year	6.39%
3 Years	6.43%
5 Years	6.37%
Since Base Date 24-02-2017	5.39%

Fundamentals	
P/E Incl. Neg LTM	10.59
P/E Incl. Neg FY1	17.90
P/E excl. Neg LTM	19.58
P/E excl. Neg FY1	17.90
Price/Book	3.88
Price/Sales	3.12
Price/Cash Flow	10.84
Dividend Yield (%)	3.09

Performance of other versions

Euronext® Europe Sustainable 100 EW NR	
QTD	10.08%
YTD	10.08%
2023	13.92%
2022	-9.64%
2021	23.39%

Euronext® Europe Sustainable 100 EW GR	
QTD	10.20%
YTD	10.20%
2023	14.85%
2022	-8.78%
2021	24.19%

Euronext® Europe Sustainable 100 EW Decrement 50 Points	
QTD	9.13%
YTD	9.13%
2023	10.07%
2022	-12.65%
2021	19.04%

Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	100
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 50 points on Gross return
Date Introduced	Euronext Europe Sustainable 100 EW Index family was introduced on 23 February 2018
Isin code / Base Value / Base Date	EN Europe Sustainable 100 EW Index (NL0012758627), 1000 as of 24 February 2017
	EN Europe Sustainable 100 EW NR Index (NL0012758635), 1000 as of 24 February 2017
	EN Europe Sustainable 100 EW GR Index (NL0012758643), 1000 as of 24 February 2017
	EN Europe Sustainable 100 EW Decrement 50 Points Index (NL0012758650), 1000 as of 24 February 2017

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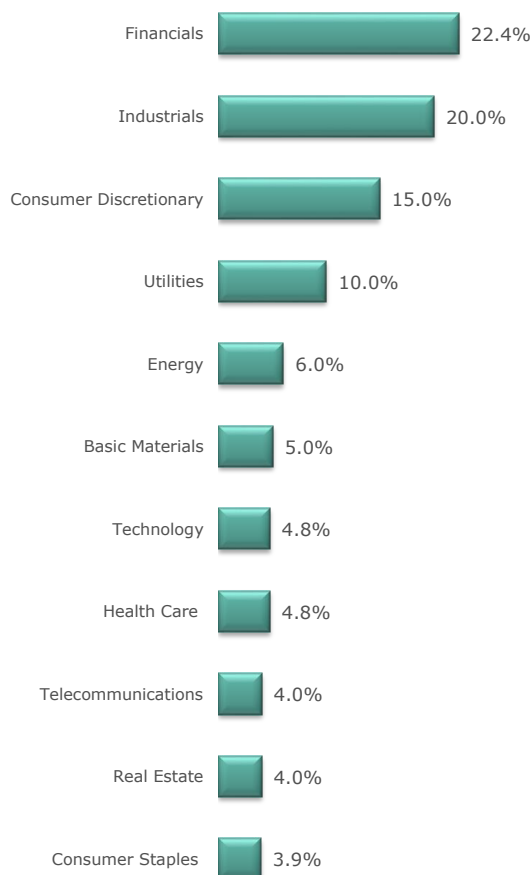
Euronext® Europe Sustainable 100 EW Index

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
LEONARDO	LDOF	IT	Industrials	1.13
INDITEX	ITX	ES	Consumer Discretionary	1.10
BANCO SANTANDER CENT	SAN	ES	Financials	1.08
HEIDELBERG MAT	HEIG	DE	Industrials	1.08
THALES	HO	FR	Industrials	1.08
UNICREDIT	CRDI	IT	Financials	1.08
BANCO BPM	BAMI	IT	Financials	1.07
E.ON SE	EONGN	DE	Utilities	1.06
3I GROUP PLC	III	GB	Financials	1.06
OMV AG	OMVV	AT	Energy	1.05
				10.78

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

