

Euronext[®] Europe Sustainable 100 EW

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 capitalization, 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 and selected to ensure that the index is investable.

Transparency

The index rules are available on our website. 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	Q3 2020	2,64%	P/E Incl. Neg LTM	24,32
Free float		weighted	YTD	-7,40%	P/E Incl. Neg FY1	20,94
			2019	19,93%	P/E excl. Neg LTM	26,59
			2018	-12,20%	P/E excl. Neg FY1	22,59
			2017	11,58%	Price/Book	4,94
					Price/Sales	3,31
					Price/Cash Flow	12,20
					Dividend Yield (%)	2,61%
Components (full)		EUR Bil	Annualized		Risk	
Average		37,01	2 Year	-1,44%	Sharpe Ratio 1 Year	not calc.
Median		16,62	3 Years	-0,85%	Volatility 30 Day	17,22
Largest		292,39	5 Years	2,00%		
Smallest		3,17	Since Base Date 24-Feb-2017	1,79%		
Component Weights		(%)				
Largest		1,12				
Smallest		0,9				
Top ten		10,83				

Performance others

EN Europe Sustainable 100 EW NR		(%)	EN Europe Sustainable 100 EW GR		(%)	EN Europe Sustainable 100 EW D 50P		(%)
Q3 2020		3,19%	Q3 2020		3,31%	Q3 2020		2,04%
YTD		-5,49%	YTD		-4,90%	YTD		-8,43%
2019		23,40%	2019		24,39%	2019		18,57%
2018		-9,63%	2018		-8,86%	2018		-13,12%
2017		13,98%	2017		14,60%	2017		9,28%

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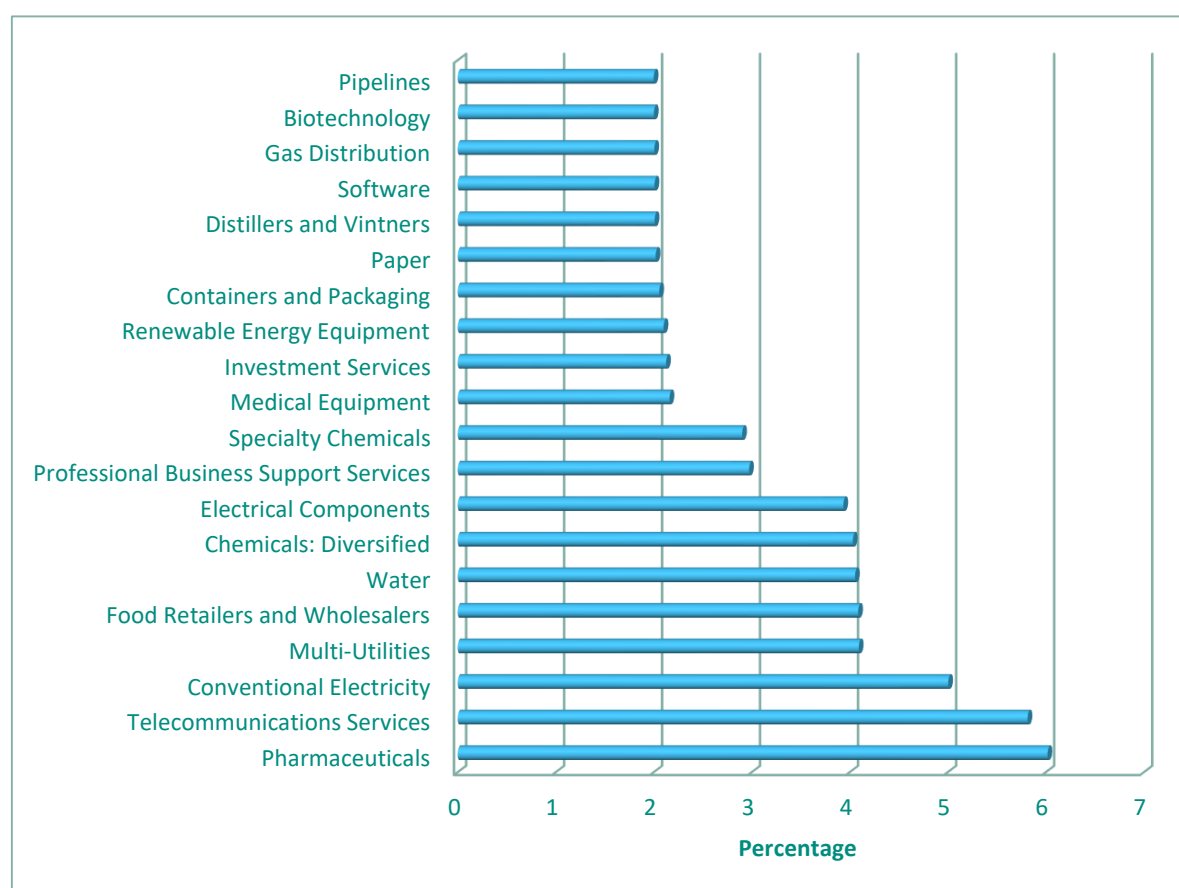
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Euronext[®] Europe Sustainable 100 EW

Index Facts

Categories	Facts
Weighting	Equal weight
Component Number	100
Review Frequency	Quarterly reviews effective after the third Fridays of March, June, September, and December
Calculation and Distribution	Price, Net Return Gross Return and Decrement 5% in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	Euronext Europe Sustainable 100 EW (NL0012758627) 1000 as of 24 February 2017 Euronext Europe Sustainable 100 EW NR (NL0012758635) 1000 as of 24 February 2017 Euronext Europe Sustainable 100 EW GR (NL0012758643) 1000 as of 24 February 2017 Euronext Europe Sustainable 100 EW Decrement 50 Points (NL0012758650) 1000 as of 24 February 2017
Date Introduced	The indices were introduced on 23 February 2018
Settlement Procedure	N.A.

Sector Allocation - Top 20



Euronext[®] Europe Sustainable 100 EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
LOGITECH INTL SA	LOGN	CH	Computer Hardware	1,12
KESKO B	KESKB	FI	Food Retailers and Wholesalers	1,11
EURONEXT	ENX	FR	Investment Services	1,10
BIOMERIEUX	BIM	FR	Medical Equipment	1,09
VESTAS WIND SYSTEMS	VWS	DK	Renewable Energy Equipment	1,08
UBISOFT ENTERTAIN	UBI	FR	Electronic Entertainment	1,08
SONOVA HOLDING AG	SOON	CH	Medical Equipment	1,07
NATIONAL GRID	NG	GB	Multi-Utilities	1,07
MONDI PLC	MNDI	GB	Paper	1,06
TELIA COMPANY	TELIA	SE	Telecommunications Services	1,05
GEBERIT AG REG.	GEBN	CH	Building, Roofing/Wallboard and Plumt	1,04
DS SMITH	SMDS	GB	Containers and Packaging	1,04
NOVO NORDISK A/S	NOVOB	DK	Pharmaceuticals	1,04
DSM KON	DSM	NL	Chemicals: Diversified	1,04
RWE AG	RWEG	DE	Multi-Utilities	1,03
GRIFOLS SA	GRLS	ES	Biotechnology	1,03
ERICSSON B	ERICB	SE	Telecommunications Equipment	1,03
DIAGEO	DGE	GB	Distillers and Vintners	1,03
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	1,03
PENNON GROUP	PNN	GB	Water	1,03
ASML HOLDING	ASML	NL	Production Technology Equipment	1,02
SEVERN TRENT	SVT	GB	Water	1,02
INTERTEK GROUP	ITRK	GB	Professional Business Support Services	1,02
ORSTED	ORSTE	DK	Multi-Utilities	1,02
TELEPERFORMANCE	TEPRF	FR	Consumer Digital Services	1,02
CRODA INTERNATIONAL	CRDA	GB	Chemicals: Diversified	1,02
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	1,02
MERCK KGA	MERCK	DE	Pharmaceuticals	1,02
COLOPLAST	COLOB	DK	Medical Supplies	1,02
SMURFIT KAPPA GP	SK3	IE	Containers and Packaging	1,02
SGS	SGSN	CH	Security Services	1,02
DASSAULT SYSTEMES	DSY	FR	Software	1,02
SYMRISE AG	SY1G	DE	Chemicals: Diversified	1,02
FRESENIUS MEDICAL	FMEG	DE	Health Care Services	1,01
GEORG FISCHER	FIN	CH	Machinery: Industrial	1,01
UNTD UTILITIES GRP	UU	GB	Water	1,01
SNAM RETE GAS SPA	SRG	IT	Pipelines	1,01
WOLTERS KLUWER	WKL	NL	Publishing	1,01
NOKIAN TYRES OYJ	TYRES	FI	Tires	1,01
ASTRAZENECA	AZN	GB	Pharmaceuticals	1,01
ITALGAS	IG	IT	Gas Distribution	1,01
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	1,01
RED ELECTRICA CORP	REE	ES	Conventional Electricity	1,01
UNILEVER	UNA	NL	Personal Products	1,01
IBERDROLA	IBE	ES	Conventional Electricity	1,01

Euronext[®] Europe Sustainable 100 EW

NESTLE SA	NESN	CH	Food Products	1,01
FDJ	FDJ	FR	Casino and Gambling	1,01
L'OREAL	OR	FR	Cosmetics	1,01
TERNA RETE ELETTRICA	TRN	IT	Conventional Electricity	1,00
HENKEL AG & CO PREF	HNKGP	DE	Household Equipment and Products	1,00
EDP	EDP	PT	Alternative Electricity	1,00
RENTOKIL INITIAL PLC	RTO	GB	Professional Business Support Services	1,00
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	1,00
NATURGY ENERGY GROUP	NTGY	ES	Gas Distribution	1,00
ENEL	ENEI	IT	Conventional Electricity	1,00
J.MARTINS,SGPS	JMT	PT	Food Retailers and Wholesalers	1,00
ABB LTD ORD REGD CHF	ABBN	CH	Electrical Components	0,99
HEINEKEN	HEIA	NL	Brewers	0,99
SAP	SAPG	DE	Software	0,99
ENDESA	ELE	ES	Conventional Electricity	0,99
VEOLIA ENVIRON.	VIE	FR	Water	0,99
LEGRAND	LR	FR	Electrical Components	0,99
DERWENT LONDON	DLN	GB	Office REITs	0,99
SWISSCOM AG	SCMN	CH	Telecommunications Services	0,99
ENAGAS	ENAG	ES	Pipelines	0,99
VIVENDI	VIV	FR	Radio and TV Broadcasters	0,99
CARREFOUR	CA	FR	Food Retailers and Wholesalers	0,99
NOVARTIS	NOVN	CH	Pharmaceuticals	0,99
SANOFI	SAN	FR	Pharmaceuticals	0,98
MICHELIN	ML	FR	Tires	0,98
PERNOD RICARD	RI	FR	Distillers and Vintners	0,98
GLAXOSMITHKLINE	GSK	GB	Pharmaceuticals	0,98
RELX	REL	NL	Publishing	0,98
AIR LIQUIDE	AI	FR	Specialty Chemicals	0,98
AMUNDI	AMUN	FR	Asset Managers and Custodians	0,97
E.ON SE	EONGN	DE	Multi-Utilities	0,97
NOVOZYMES	NZYMB	DK	Biotechnology	0,97
LINDE PLC	LINI	DE	Specialty Chemicals	0,97
SANDVIK	SAND	SE	Machinery: Tools	0,97
DANONE	BN	FR	Food Products	0,97
KERING	KER	FR	Apparel Retailers	0,96
UPM-KYMMENE OYJ	UPM	FI	Paper	0,96
CLARIANT AG	CLN	CH	Chemicals: Diversified	0,96
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	0,95
EVONIK INDUSTRIES AG	EVKN	DE	Specialty Chemicals	0,95
LVMH	MC	FR	Clothing and Accessories	0,95
CIE FINANCI-REG	CFR	CH	Luxury Items	0,95
BUREAU VERITAS	BVI	FR	Professional Business Support Services	0,95
ALSTOM	ALO	FR	Electrical Components	0,94
ZURICH INSURANCE AG	ZURN	CH	Full Line Insurance	0,94
PROXIMUS	PROX	BE	Telecommunications Services	0,94
ANTOFAGASTA PLC	ANTO	GB	Copper	0,94
RIO TINTO PLC	RIO.L	GB	General Mining	0,94
SWEDBANK AB	SWED	SE	Banks	0,94

Euronext[®] Europe Sustainable 100 EW

KPN KON	KPN	NL	Telecommunications Services	0,94
INDITEX	ITX	ES	Apparel Retailers	0,94
ORANGE	ORA	FR	Telecommunications Services	0,94
FERROVIAL SA	FER	ES	Engineering and Contracting Services	0,94
SVENSKA HANDELSBNKEN	SHBA	SE	Banks	0,91
UMICORE	UMI	BE	General Mining	0,90
