

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

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Dec-20
Full	not mkt cap		Q4 2020	6,75%	P/E Incl. Neg LTM	25,46
Free float	weighted		YTD	-1,15%	P/E Incl. Neg FY1	23,88
			2019	19,93%	P/E excl. Neg LTM	28,38
			2018	-12,20%	P/E excl. Neg FY1	24,53
			2017	11,58%	Price/Book	4,67
					Price/Sales	3,08
					Price/Cash Flow	12,53
					Dividend Yield (%)	2,59%
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		39,64	2 Year	8,88%	Sharpe Ratio 1 Year	not calc.
Median		18,43	3 Years	1,34%	Volatility 30 Day	10,60
Largest		276,58	5 Years	2,28%		
Smallest		3,98	Since Base Date 30-Dec-2005	0,86%		
Component Weights		(%)				
Largest		1,14				
Smallest		0,88				
Top ten		10,69				

Performance others

EN Europe Sustainable 100 EW NR		(%)	EN Europe Sustainable 100 EW GR		(%)	EN Europe Sustainable 100 EW D 50P		(%)
Q4 2020		7,09%	Q4 2020		7,18%	Q4 2020		5,89%
YTD		1,21%	YTD		1,92%	YTD		-3,04%
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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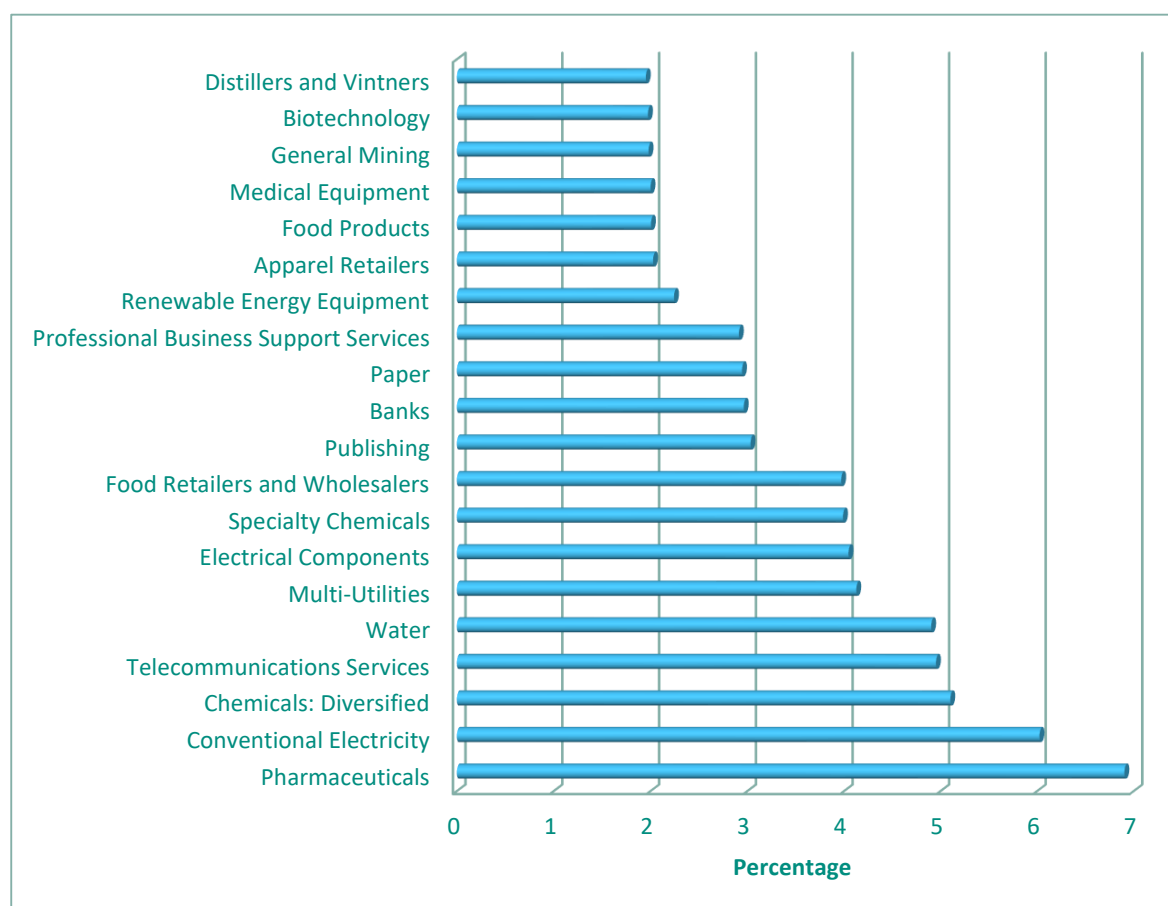
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Index Facts

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



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	1,14
ORSTED	ORSTE	DK	Multi-Utilities	1,14
VESTAS WIND SYSTEMS	VWS	DK	Renewable Energy Equipment	1,10
KERING	KER	FR	Apparel Retailers	1,06
EDP	EDP	PT	Alternative Electricity	1,05
CRODA INTERNATIONAL	CRDA	GB	Chemicals: Diversified	1,04
LOGITECH INTL SA	LOGN	CH	Computer Hardware	1,04
GEBERIT AG REG.	GEBN	CH	Building, Roofing/Wallboard and Plumt	1,04
FDJ	FDJ	FR	Casino and Gambling	1,04
SAP	SAPG	DE	Software	1,03
PEARSON	PSO	GB	Publishing	1,03
IBERDROLA	IBE	ES	Conventional Electricity	1,03
UBISOFT ENTERTAIN	UBI	FR	Electronic Entertainment	1,03
NOVARTIS	NOVN	CH	Pharmaceuticals	1,03
CARREFOUR	CA	FR	Food Retailers and Wholesalers	1,02
NESTLE SA	NESN	CH	Food Products	1,02
DSM KON	DSM	NL	Chemicals: Diversified	1,02
LINDE PLC	LINI	DE	Specialty Chemicals	1,02
SYMRISE AG	SY1G	DE	Chemicals: Diversified	1,02
ASML HOLDING	ASML	NL	Production Technology Equipment	1,02
DANSKE BANK A/S	DANSK	DK	Banks	1,02
SONOVA HOLDING AG	SOON	CH	Medical Equipment	1,02
CLARIANT AG	CLN	CH	Chemicals: Diversified	1,02
ABB LTD ORD REGD CHF	ABBN	CH	Electrical Components	1,02
LEGRAND	LR	FR	Electrical Components	1,02
NOVOZYMES	NZYMB	DK	Biotechnology	1,01
MERCK KGA	MERCK	DE	Pharmaceuticals	1,01
KESKO B	KESKB	FI	Food Retailers and Wholesalers	1,01
RWE AG	RWEG	DE	Multi-Utilities	1,01
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	1,01
UNILEVER	UNA	NL	Personal Products	1,01
TERNA RETE ELETTRICA	TRN	IT	Conventional Electricity	1,01
VIVENDI	VIV	FR	Radio and TV Broadcasters	1,01
SUEZ	SEV	FR	Water	1,01
HEINEKEN	HEIA	NL	Brewers	1,01
SSE PLC	SSE	GB	Conventional Electricity	1,01
ANTOFAGASTA PLC	ANTO	GB	Copper	1,01
YARA INTERNATIONAL	YAR	NO	Fertilizers	1,01
ALSTOM	ALO	FR	Electrical Components	1,00
RELX	REL	NL	Publishing	1,00
SGS	SGSN	CH	Security Services	1,00
ENEL	ENEI	IT	Conventional Electricity	1,00
SANOFI	SAN	FR	Pharmaceuticals	1,00
KPN KON	KPN	NL	Telecommunications Services	1,00
VIE	VIE	FR	Water	1,00

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WOLTERS KLUWER	WKL	NL	Publishing	1,00
STORA ENSO OYJ	STERV	FI	Paper	1,00
LVMH	MC	FR	Clothing and Accessories	1,00
HENKEL AG & CO PREF	HNKGP	DE	Household Equipment and Products	1,00
SNAM RETE GAS SPA	SRG	IT	Pipelines	1,00
BASF	BAS	DE	Chemicals: Diversified	1,00
UMICORE	UMI	BE	General Mining	1,00
TELIA COMPANY	TELIA	SE	Telecommunications Services	1,00
CIE FIN RICHEMONT	CFR	CH	Luxury Items	1,00
RED ELECTRICA CORP	REE	ES	Conventional Electricity	1,00
E.ON SE	EONGN	DE	Multi-Utilities	1,00
TELEPERFORMANCE	TEPRF	FR	Consumer Digital Services	1,00
L'OREAL	OR	FR	Cosmetics	0,99
RENTOKIL INITIAL PLC	RTO	GB	Professional Business Support Services	0,99
SWISSCOM AG	SCMN	CH	Telecommunications Services	0,99
COVESTRO AG	1COV	DE	Specialty Chemicals	0,99
SWEDBANK AB	SWED	SE	Banks	0,99
EVONIK INDUSTRIES AG	EVKN	DE	Specialty Chemicals	0,99
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	0,99
UPM-KYMMENE OYJ	UPM	FI	Paper	0,99
SANDVIK	SAND	SE	Machinery: Tools	0,99
SMURFIT KAPPA GP	SK3	IE	Containers and Packaging	0,99
AIR LIQUIDE	AI	FR	Specialty Chemicals	0,99
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	0,98
NATIONAL GRID	NG	GB	Multi-Utilities	0,98
RIO TINTO PLC	RIO.L	GB	General Mining	0,98
BIOMERIEUX	BIM	FR	Medical Equipment	0,98
DANONE	BN	FR	Food Products	0,98
NATURGY ENERGY GROUP	NTGY	ES	Gas Distribution	0,98
ENDESA	ELE	ES	Conventional Electricity	0,98
PENNON GROUP	PNN	GB	Water	0,98
GLAXOSMITHKLINE	GSK	GB	Pharmaceuticals	0,98
ERICSSON B	ERICB	SE	Telecommunications Equipment	0,98
ATOS	ATO	FR	Computer Services	0,98
PERNOD RICARD	RI	FR	Distillers and Vintners	0,98
ORANGE	ORA	FR	Telecommunications Services	0,98
BOUYGUES	EN	FR	Construction	0,97
SEVERN TRENT	SVT	GB	Water	0,97
DIAGEO	DGE	GB	Distillers and Vintners	0,97
INDITEX	ITX	ES	Apparel Retailers	0,97
ORION OYJ CLASS B	ORNB	FI	Pharmaceuticals	0,97
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	0,97
INTERTEK GROUP	ITRK	GB	Professional Business Support Services	0,97
J.MARTINS,SGPS	JMT	PT	Food Retailers and Wholesalers	0,97
FERROVIAL SA	FER	ES	Engineering and Contracting Services	0,96
GRIFOLS SA	GRLS	ES	Biotechnology	0,96
MICHELIN	ML	FR	Tires	0,96
HANNOVER RUECK SE	HNRGN	DE	Reinsurance	0,96
AZN	AZN	GB	Pharmaceuticals	0,96

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MONDI PLC	MNDI	GB	Paper	0,96
NOVO NORDISK A/S	NOVOB	DK	Pharmaceuticals	0,95
NORDEA BANK ABP	NDASE	SE	Banks	0,95
BUREAU VERITAS	BVI	FR	Professional Business Support Services	0,95
UNTD UTILITIES GRP	UU	GB	Water	0,94
ENAGAS	ENAG	ES	Pipelines	0,88
