

# Euronext<sup>®</sup> Europe Sustainable 100 EW

## Objective

The Euronext<sup>®</sup> 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        | Mar-21    |
|-----------------------|-------------|---------|-----------------------------|---------|---------------------|-----------|
| Full                  | not mkt cap |         | Q1 2021                     | 5,75%   | P/E Incl. Neg LTM   | 28,21     |
| Free float            | weighted    |         | YTD                         | 5,75%   | P/E Incl. Neg FY1   | -         |
|                       |             |         | 2020                        | -1,15%  | P/E excl. Neg LTM   | 33,13     |
|                       |             |         | 2019                        | 19,93%  | P/E excl. Neg FY1   | 20,98     |
|                       |             |         | 2018                        | -12,20% | Price/Book          | 5,01      |
|                       |             |         |                             |         | Price/Sales         | 3,24      |
|                       |             |         |                             |         | Price/Cash Flow     | 7,82      |
|                       |             |         |                             |         | Dividend Yield (%)  | 2,66%     |
| Components (full)     |             | EUR Bil | Annualized                  |         | Risk                |           |
| Average               |             | 42,23   | 2 Year                      | 6,28%   | Sharpe Ratio 1 Year | not calc. |
| Median                |             | 19,99   | 3 Years                     | 4,19%   | Volatility 30 Day   | 10,69     |
| Largest               |             | 286,75  | 5 Years                     | 4,75%   |                     |           |
| Smallest              |             | 3,63    | Since Base Date 30-Dec-2005 | 1,22%   |                     |           |
| Component Weights     |             | (%)     |                             |         |                     |           |
| Largest               |             | 1,15    |                             |         |                     |           |
| Smallest              |             | 0,91    |                             |         |                     |           |
| Top ten               |             | 10,88   |                             |         |                     |           |

## Performance others

| EN Europe Sustainable 100 EW NR | (%)    | EN Europe Sustainable 100 EW GR | (%)    | EN Europe Sustainable 100 EW D 50P | (%)     |
|---------------------------------|--------|---------------------------------|--------|------------------------------------|---------|
| Q1 2021                         | 6,24%  | Q1 2021                         | 6,38%  | Q1 2021                            | 5,19%   |
| YTD                             | 6,24%  | YTD                             | 6,38%  | YTD                                | 5,19%   |
| 2020                            | 1,21%  | 2020                            | 1,92%  | 2020                               | -3,04%  |
| 2019                            | 23,40% | 2019                            | 24,39% | 2019                               | 18,57%  |
| 2018                            | -9,63% | 2018                            | -8,86% | 2018                               | -13,12% |

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## Index Facts

### Categories

Weighting

Component Number

Review Frequency

Calculation and Distribution

Isin code / Base Value / Base Date

Date Introduced

Settlement Procedure

### Facts

Equal weight

100

Quarterly reviews effective after the third Fridays of March, June, September, and December

Price, Net Return Gross Return and Decrement 5% in EUR; Every 15 seconds during Euronext regulated trading hours

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

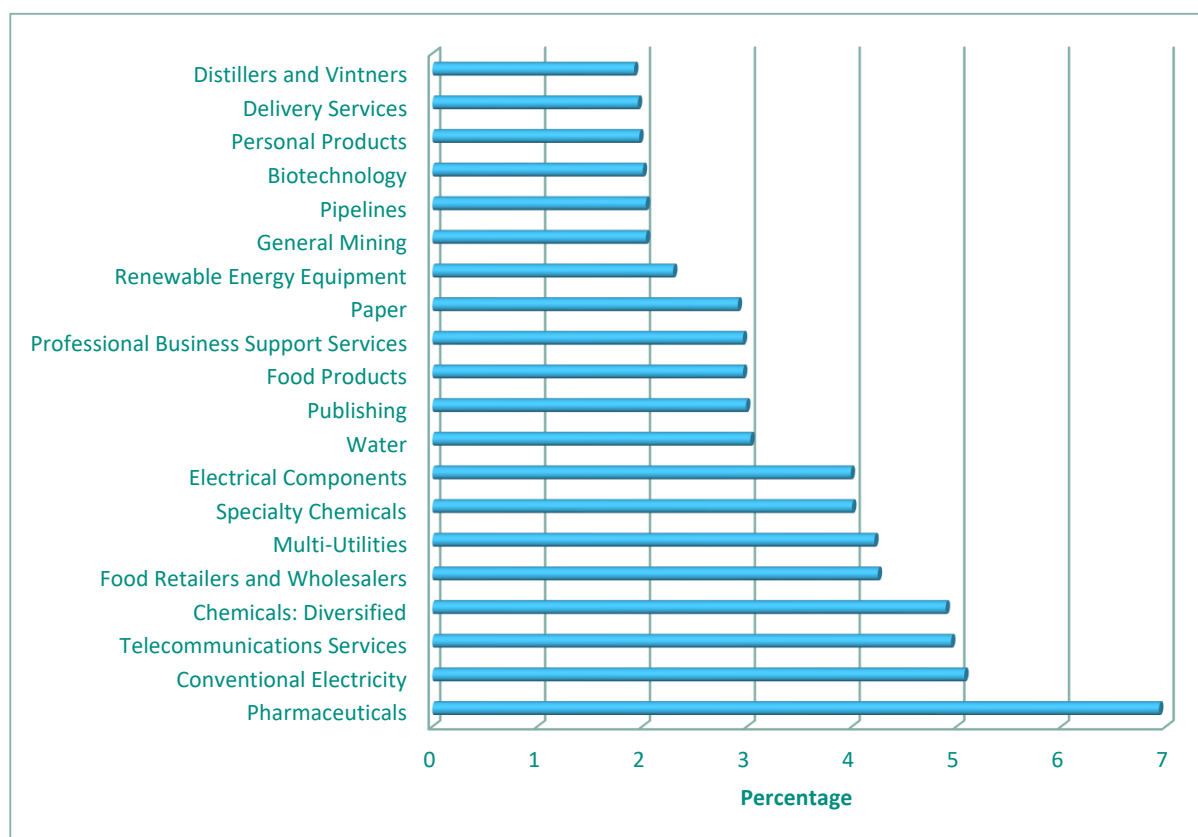
Euronext Europe Sustainable 100 EW GR (NL0012758643) 1000 as of 24 February 2017

Euronext Europe Sustainable 100 EW Decrement 50 Points (NL0012758650) 1000 as of 24 February 2017

The indices were introduced on 23 February 2018

N.A.

## Sector Allocation - Top 20



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## Components

| Company              | MNEMO | Cnty | Sector (ICB)                           | Weight (%) |
|----------------------|-------|------|--|------------|
| VESTAS WIND SYSTEMS  | VWS   | DK   | Renewable Energy Equipment             | 1,15       |
| SIEMENS GAMESA       | SGREN | ES   | Renewable Energy Equipment             | 1,14       |
| KESKO B              | KESKB | FI   | Food Retailers and Wholesalers         | 1,13       |
| E.ON SE              | EONGN | DE   | Multi-Utilities                        | 1,11       |
| ASML HOLDING         | ASML  | NL   | Production Technology Equipment        | 1,09       |
| J.MARTINS,SGPS       | JMT   | PT   | Food Retailers and Wholesalers         | 1,07       |
| MERCK KGA            | MERCK | DE   | Pharmaceuticals                        | 1,06       |
| LOGITECH INTL SA     | LOGN  | CH   | Computer Hardware                      | 1,05       |
| ORSTED               | ORSTE | DK   | Multi-Utilities                        | 1,04       |
| CARREFOUR            | CA    | FR   | Food Retailers and Wholesalers         | 1,04       |
| RWE AG               | RWEG  | DE   | Multi-Utilities                        | 1,04       |
| HENKEL AG & CO PREF  | HNKGP | DE   | Household Equipment and Products       | 1,04       |
| NORSK HYDRO          | NHY   | NO   | Aluminum                               | 1,04       |
| UMICORE              | UMI   | BE   | General Mining                         | 1,04       |
| RED ELECTRICA CORP   | REE   | ES   | Conventional Electricity               | 1,03       |
| WOLTERS KLUWER       | WKL   | NL   | Publishing                             | 1,03       |
| ACCIONA              | ANA   | ES   | Construction                           | 1,03       |
| LINDE PLC            | LINI  | DE   | Specialty Chemicals                    | 1,03       |
| UNTD UTILITIES GRP   | UU    | GB   | Water                                  | 1,02       |
| LEGRAND              | LR    | FR   | Electrical Components                  | 1,02       |
| NATIONAL GRID        | NG    | GB   | Multi-Utilities                        | 1,02       |
| SNAM RETE GAS SPA    | SRG   | IT   | Pipelines                              | 1,02       |
| ATOS                 | ATO   | FR   | Computer Services                      | 1,02       |
| SWISSCOM AG          | SCMN  | CH   | Telecommunications Services            | 1,02       |
| ENAGAS               | ENAG  | ES   | Pipelines                              | 1,02       |
| ENDESA               | ELE   | ES   | Conventional Electricity               | 1,01       |
| ENEL                 | ENEI  | IT   | Conventional Electricity               | 1,01       |
| SEVERN TRENT         | SVT   | GB   | Water                                  | 1,01       |
| AHOLD DEL            | AD    | NL   | Food Retailers and Wholesalers         | 1,01       |
| RELX                 | REN   | NL   | Publishing                             | 1,01       |
| NESTLE SA            | NESN  | CH   | Food Products                          | 1,01       |
| TERNA RETE ELETTRICA | TRN   | IT   | Conventional Electricity               | 1,01       |
| YARA INTERNATIONAL   | YAR   | NO   | Fertilizers                            | 1,01       |
| GEBERIT AG REG.      | GEBN  | CH   | Building, Roofing/Wallboard and Plumb  | 1,01       |
| DEUTSCHE TELEKOM AG  | DTEG  | DE   | Telecommunications Services            | 1,01       |
| NOVOZYMES            | NZYMB | DK   | Biotechnology                          | 1,01       |
| SMURFIT KAPPA GP     | SK3   | IE   | Containers and Packaging               | 1,01       |
| SCHNEIDER ELECTRIC   | SU    | FR   | Electrical Components                  | 1,01       |
| SANOFI               | SAN   | FR   | Pharmaceuticals                        | 1,00       |
| DEUTSCHE POST AG     | DPW   | DE   | Delivery Services                      | 1,00       |
| IBERDROLA            | IBE   | ES   | Conventional Electricity               | 1,00       |
| BUREAU VERITAS       | BVI   | FR   | Professional Business Support Services | 1,00       |
| AIR LIQUIDE          | AI    | FR   | Specialty Chemicals                    | 1,00       |
| EVONIK INDUSTRIES AG | EVKN  | DE   | Specialty Chemicals                    | 1,00       |
| GRIFOLS SA           | GRLS  | ES   | Biotechnology                          | 1,00       |

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|                      |       |    |  |      |
|----------------------|-------|----|--|------|
| MONDI PLC            | MNDI  | GB | Paper                                  | 1,00 |
| TELEPERFORMANCE      | TEP   | FR | Consumer Digital Services              | 1,00 |
| RIO TINTO PLC        | RIO   | GB | General Mining                         | 1,00 |
| DSM KON              | DSM   | NL | Food Products                          | 1,00 |
| DEUTSCHE BOERSE AG   | DB1GN | DE | Investment Services                    | 1,00 |
| ASTRAZENECA          | AZN   | GB | Pharmaceuticals                        | 1,00 |
| CRODA INTERNATIONAL  | CRDA  | GB | Chemicals: Diversified                 | 1,00 |
| BIOMERIEUX           | BIM   | FR | Medical Equipment                      | 1,00 |
| COLOPLAST            | COLOB | DK | Medical Supplies                       | 0,99 |
| PENNON GROUP         | PNN   | GB | Water                                  | 0,99 |
| EDP                  | EDP   | PT | Alternative Electricity                | 0,99 |
| SYMRISE AG           | SY1G  | DE | Chemicals: Diversified                 | 0,99 |
| NOVARTIS             | NOVN  | CH | Pharmaceuticals                        | 0,99 |
| UBISOFT ENTERTAIN    | UBI   | FR | Electronic Entertainment               | 0,99 |
| ALSTOM               | ALO   | FR | Electrical Components                  | 0,99 |
| UNILEVER             | UNA   | NL | Personal Products                      | 0,99 |
| SAP                  | SAPG  | DE | Software                               | 0,99 |
| ESSITY CLASS B       | ESSIT | SE | Personal Products                      | 0,98 |
| CIE FIN RICHEMONT    | CFR   | CH | Luxury Items                           | 0,98 |
| GLAXOSMITHKLINE      | GSK   | GB | Pharmaceuticals                        | 0,98 |
| FERROVIAL SA         | FER   | ES | Engineering and Contracting Services   | 0,98 |
| INTERTEK GROUP       | ITRK  | GB | Professional Business Support Services | 0,98 |
| ORANGE               | ORA   | FR | Telecommunications Services            | 0,98 |
| MICHELIN             | ML    | FR | Tires                                  | 0,98 |
| TELIA COMPANY        | TELIA | SE | Telecommunications Services            | 0,98 |
| L'OREAL              | OR    | FR | Cosmetics                              | 0,98 |
| BASF                 | BAS   | DE | Chemicals: Diversified                 | 0,98 |
| FDJ                  | FDJ   | FR | Casino and Gambling                    | 0,98 |
| RENTOKIL INITIAL PLC | RTO   | GB | Professional Business Support Services | 0,98 |
| SOLVAY               | SOLB  | BE | Chemicals: Diversified                 | 0,98 |
| LVMH                 | MC    | FR | Clothing and Accessories               | 0,97 |
| VIVENDI              | VIV   | FR | Radio and TV Broadcasters              | 0,97 |
| ABB LTD ORD REGD CHF | ABBN  | CH | Electrical Components                  | 0,97 |
| SANDVIK              | SAND  | SE | Machinery: Tools                       | 0,97 |
| ERICSSON B           | ERICB | SE | Telecommunications Equipment           | 0,97 |
| STORA ENSO OYJ       | STERV | FI | Paper                                  | 0,97 |
| ANTOFAGASTA PLC      | ANTO  | GB | Copper                                 | 0,97 |
| NATURGY ENERGY GROUP | NTGY  | ES | Gas Distribution                       | 0,97 |
| COVESTRO AG          | 1COV  | DE | Specialty Chemicals                    | 0,97 |
| ORION OYJ CLASS B    | ORNB  | FI | Pharmaceuticals                        | 0,97 |
| KPN KON              | KPN   | NL | Telecommunications Services            | 0,97 |
| DIAGEO               | DGE   | GB | Distillers and Vintners                | 0,96 |
| PERNOD RICARD        | RI    | FR | Distillers and Vintners                | 0,96 |
| CLARIANT AG          | CLN   | CH | Chemicals: Diversified                 | 0,96 |
| ROYAL MAIL PLC       | RMG   | GB | Delivery Services                      | 0,96 |
| SGS                  | SGSN  | CH | Security Services                      | 0,96 |
| DANONE               | BN    | FR | Food Products                          | 0,95 |
| KERING               | KER   | FR | Apparel Retailers                      | 0,95 |
| PEARSON              | PSON  | GB | Publishing                             | 0,95 |

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|                  |       |    |                   |      |
|------------------|-------|----|-------------------|------|
| UPM-KYMMENE OYJ  | UPM   | FI | Paper             | 0,94 |
| INDITEX          | ITX   | ES | Apparel Retailers | 0,94 |
| HEINEKEN         | HEIA  | NL | Brewers           | 0,94 |
| NOVO NORDISK A/S | NOVOB | DK | Pharmaceuticals   | 0,94 |
| SWEDBANK AB      | SWED  | SE | Banks             | 0,93 |
| ADIDAS AG        | ADSGN | DE | Footwear          | 0,91 |

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