

# 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:

## Statistics

Jun-21

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap weighted	Q2 2021	4.99%	P/E Incl. Neg LTM	48.54
Free float		YTD	11.03%	P/E Incl. Neg FY1	23.35
		2020	-1.15%	P/E excl. Neg LTM	59.68
		2019	19.93%	P/E excl. Neg FY1	23.35
		2018	-12.20%	Price/Book	6.00
<b>Components (full)</b>	<b>EUR Bil</b>			Price/Sales	4.77
Average	41.2	<b>Annualized</b>	<b>(%)</b>	Price/Cash Flow	17.67
Median	20.6	2 Year	8.18%	Dividend Yield (%)	2.10%
Largest	333.8	3 Years	5.43%		
Smallest	3.39	5 Years	6.20%	<b>Risk</b>	
		Since Base Date 30-Dec-2005	1.52%	Sharpe Ratio 1 Year	not calc.
<b>Component Weights</b>	<b>(%)</b>			Volatility 30 Day	7.83
Largest	8.08				
Smallest	0.08				
Top ten	10.62				

## Performance others

EN Europe Sustainable 100 EW	NR	(%)	EN Europe Sustainable 100 EW GR	(%)	EN Europe Sustainable 100 EW	D 50P	(%)
Q2 2021		6.16%	Q2 2021		Q2 2021		5.37%
YTD		12.78%	YTD		YTD		10.84%
2020		1.21%	2020		2020		-3.04%
2019		23.40%	2019		2019		18.57%
2018		-9.63%	2018		2018		-13.12%

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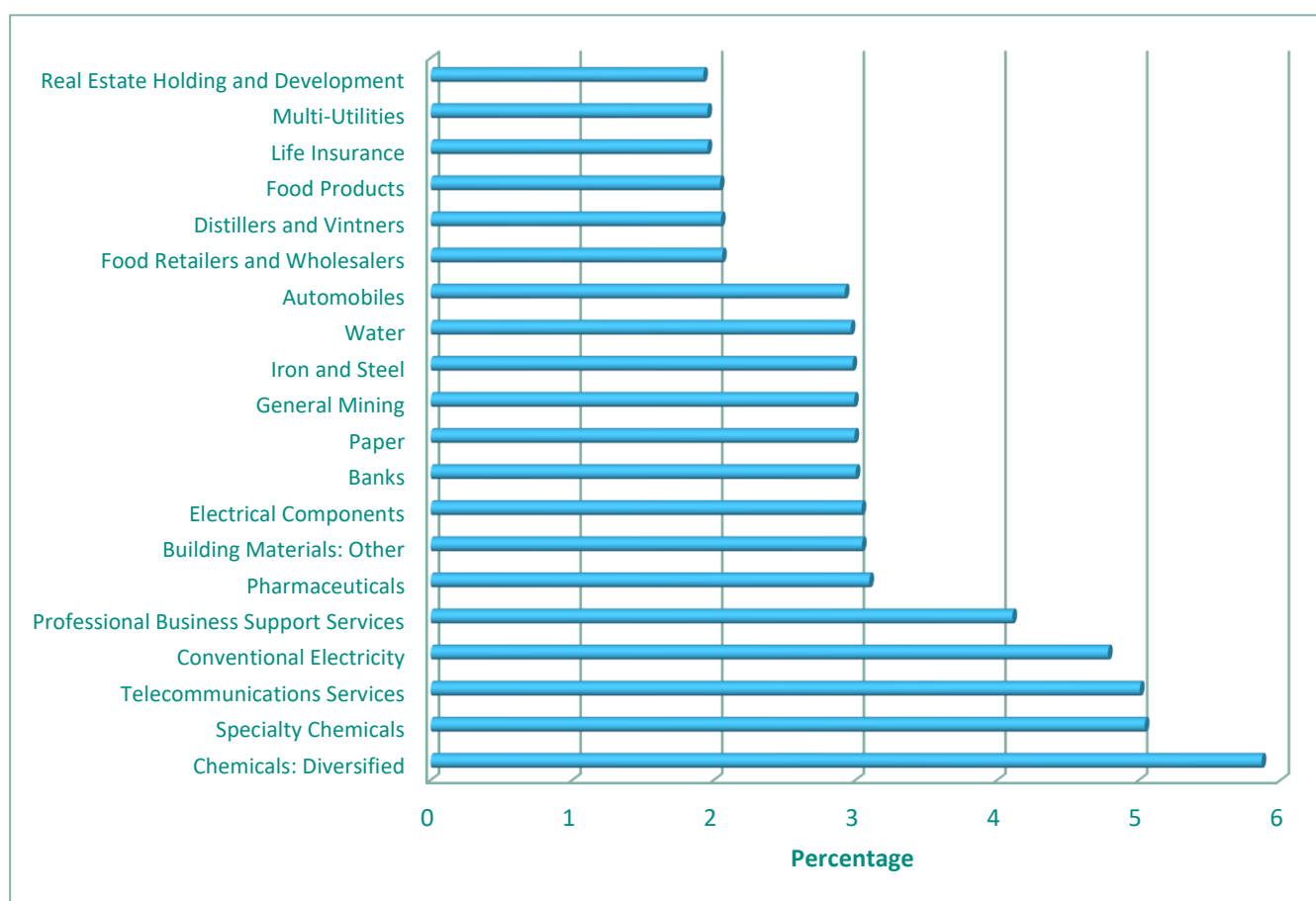
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## Index Facts

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 (%)
COVESTRO AG	1COV	DE	Specialty Chemicals	1.02
WOLTERS KLUWER	WKL	NL	Publishing	1.04
VOESTALPINE AG	VOES	AT	Iron and Steel	0.98
VIVENDI	VIV	FR	Radio and TV Broadcasters	0.98
UNTD UTILITIES GRP	UU	GB	Water	0.95
UPM-KYMMENE OYJ	UPM	FI	Paper	0.99
TERNA RETE ELETTRICA	TRN	IT	Conventional Electricity	0.96
MILLICOM INTL	TIGO	SE	Telecommunications Services	0.96
TELEPERFORMANCE	TEP	FR	Professional Business Support Services	1.08
TELIA COMPANY	TELIA	SE	Telecommunications Services	1.03
SWEDBANK AB	SWED	SE	Banks	1.04
SEVERN TRENT	SVT	GB	Water	1.00
STELLANTIS NV	STLA	IT	Automobiles	0.99
STORA ENSO OYJ	STERV	FI	Paper	1.02
SSE PLC	SSE	GB	Conventional Electricity	0.97
SNAM RETE GAS SPA	SRG	IT	Pipelines	0.96
SWISS RE AG	SRENH	CH	Reinsurance	0.97
SONOVA HOLDING AG	SOON	CH	Medical Equipment	1.06
SOLVAY	SOLB	BE	Chemicals: Diversified	0.98
SMURFIT KAPPA GP	SK3	IE	Containers and Packaging	1.01
SKF	SKF	SE	Metal Fabricating	1.00
SIEMENS AG	SIE	DE	Diversified Industrials	0.99
SGS	SGSN	CH	Security Services	1.01
SAINT GOBAIN	SGO	FR	Building Materials: Other	1.00
SUEZ	SEV	FR	Water	1.01
SWISSCOM AG	SCMN	CH	Telecommunications Services	1.00
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	1.01
SBB I NORDEN AB - B	SBBB	SE	Real Estate Holding and Development	0.96
SANDVIK	SAND	SE	Machinery: Tools	1.00
RENTOKIL INITIAL PLC	RTO	GB	Professional Business Support Services	1.01
RIO TINTO PLC	RIO	GB	General Mining	1.00
RANDSTAD NV	RAND	NL	Business Training and Employment Age	1.01
KERING	KER	FR	Apparel Retailers	0.99
PERNOD RICARD	RI	FR	Distillers and Vintners	1.05
L'OREAL	OR	FR	Cosmetics	0.98
NATURGY ENERGY GROUP	NTGY	ES	Gas Distribution	1.00
NOVO NORDISK A/S	NOVOB	DK	Pharmaceuticals	1.02
NOVARTIS	NOVN	CH	Pharmaceuticals	1.00
NN GROUP	NN	NL	Life Insurance	0.98
NORSK HYDRO	NHY	NO	Aluminum	1.08
NATIONAL GRID	NG	GB	Multi-Utilities	1.00
NESTLE SA	NESN	CH	Food Products	1.01
NORDEA BANK ABP	NDASE	SE	Banks	1.01
ARCELORMITTAL SA	MT	NL	Iron and Steel	1.04
MERCK KGA	MERCK	DE	Pharmaceuticals	1.08

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MONDI PLC	MNDI	GB	Paper	0.98
MICHELIN	ML	FR	Tires	1.03
LANXESS AG	LXSG	DE	Chemicals: Diversified	0.96
LVMH	MC	FR	Clothing and Accessories	0.98
LINDE PLC	LINI	DE	Specialty Chemicals	1.01
SIGNIFY NV	LIGHT	NL	Building Materials: Other	1.04
LEGRAND	LR	FR	Electrical Components	1.01
KPN KON	KPN	NL	Telecommunications Services	1.00
KESKO B	KESKB	FI	Food Retailers and Wholesalers	1.03
JOHNSON MATTHEY PLC	JMAT	GB	Chemicals: Diversified	0.97
INTERTEK GROUP	ITRK	GB	Professional Business Support Services	1.01
3I GROUP PLC	III	GB	Asset Managers and Custodians	0.94
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	1.01
HOLCIM LTD	HOLN	CH	Cement	0.98
HENKEL AG & CO PREF	HNKGP	DE	Household Equipment and Products	0.95
HEINEKEN	HEIA	NL	Brewers	1.04
GECINA	GFC	FR	Office REITs	0.98
GEBERIT AG REG.	GEBN	CH	Building, Roofing/Wallboard and Plumb	1.03
FORTUM OYJ	FORTU	FI	Conventional Electricity	0.98
FDJ	FDJ	FR	Casino and Gambling	1.01
EVRAZ PLC	EVRE	GB	Iron and Steel	0.96
EVONIK INDUSTRIES AG	EVKN	DE	Specialty Chemicals	1.00
ESSITY CLASS B	ESSIT	SE	Personal Products	0.98
ESSILORLUXOTTICA	EL	FR	Medical Supplies	1.06
ERICSSON B	ERICB	SE	Telecommunications Equipment	0.99
ENGIE	ENGI	FR	Multi-Utilities	0.95
ENEL	ENEI	IT	Conventional Electricity	0.96
ENDESA	ELE	ES	Conventional Electricity	0.91
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1.01
DSM KON	DSM	NL	Food Products	1.03
DEUTSCHE POST AG	DPW	DE	Delivery Services	1.01
DIAGEO	DGE	GB	Distillers and Vintners	1.01
DAIMLER	DAI	DE	Automobiles	0.96
CRH PLC ORD	CRG	IE	Building Materials: Other	1.01
CRODA INTERNATIONAL	CRDA	GB	Chemicals: Diversified	1.03
CNH INDUSTRIAL NV	CNHI	IT	Commercial Vehicles and Parts	0.98
CLARIANT AG	CLN	CH	Chemicals: Diversified	0.94
CIE FIN RICHEMONT	CFR	CH	Luxury Items	0.98
CASTELLUM AB	CAST	SE	Real Estate Holding and Development	0.97
CAPGEMINI	CAP	FR	Computer Services	1.03
BUREAU VERITAS	BVI	FR	Professional Business Support Services	1.02
BOLIDEN AB	BOLI	SE	General Mining	1.01
BMW	BMWG	DE	Automobiles	0.97
BERKELEY GROUP HLD	BKHG	GB	Home Construction	1.00
BANCO BPM	BAMI	IT	Banks	0.94
AVIVA	AV	GB	Life Insurance	0.97
ASR NEDERLAND	ASRNL	NL	Full Line Insurance	0.98
ASML HOLDING	ASML	NL	Production Technology Equipment	1.00
AKZO NOBEL	AKZA	NL	Specialty Chemicals	0.98

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ARKEMA	AKE	FR	Chemicals: Diversified	0.99
AIR LIQUIDE	AI	FR	Specialty Chemicals	1.02
ADIDAS AG	ADSGN	DE	Footwear	1.08
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	1.03
ABB LTD ORD REGD CHF	ABBN	CH	Electrical Components	1.02
ANGLO AMERICAN PLC	AAL	GB	General Mining	0.98

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