

Euronext® Europe Sustainable 100 EW Index

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 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/index-rules>.

Statistics

March 31, 2022

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		4,220	Q1 2022		-6.46%	P/E Incl. Neg LTM	46.47
			YTD		-6.46%	P/E Incl. Neg FY1	16.14
			2021		20.41%	P/E excl. Neg LTM	52.32
			2020		-1.15%	P/E excl. Neg FY1	16.14
			2019		19.93%	Price/Book	2.88
Components (full)		EUR Bil	Annualized		(%)	Price/Sales	2.92
Average		42.1	2 Year		18.21%	Price/Cash Flow	5.94
Median		22.9	3 Years		6.35%	Dividend Yield (%)	3.47
Largest		330.5	5 Years		4.32%		
Smallest		3.7	Since Base Date 24-02-2017		4.99%	Risk	
						Sharpe Ratio 1 Year	-
						Volatility 30 Day	30.75
Component Weights		(%)					
Largest		1.11					
Smallest		0.83					
Top ten		10.86					

Performance of other versions

Euronext® Europe Sustainable 100 EW NR		Euronext® Europe Sustainable 100 EW GR		Euronext® Europe Sustainable 100 EW Decrement 50 Points	
Q1 2022	-6.08%	Q1 2022	-5.93%	Q1 2022	-6.89%
YTD	-6.08%	YTD	-5.93%	YTD	-6.89%
2021	23.39%	2021	24.19%	2021	19.04%
2020	1.21%	2020	1.92%	2020	-3.04%
2019	23.40%	2019	24.39%	2019	18.57%

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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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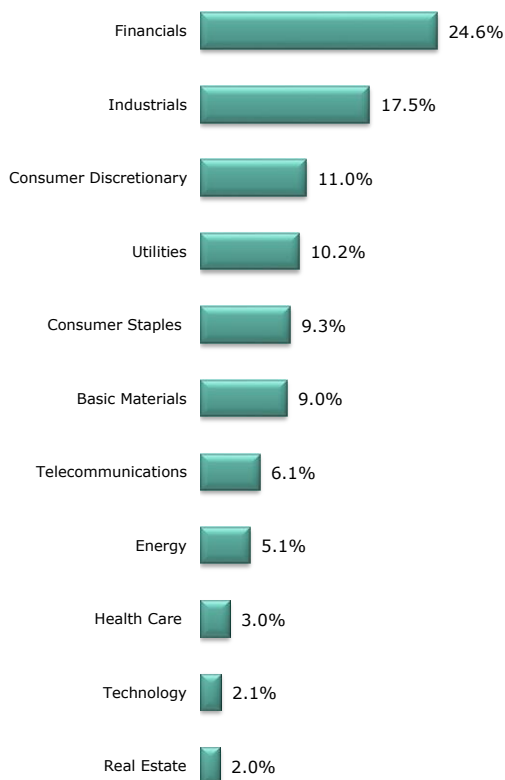
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ATLANTIA	ATL	IT	Industrials	1.11
ASSICURAZ. GENERALI	GASI	IT	Financials	1.11
J.MARTINS,SGPS	JMT	PT	Consumer Staples	1.10
TERNA RETE ELETTRICA	TRN	IT	Utilities	1.10
HUGO BOSS AG	BOSSN	DE	Consumer Discretionary	1.08
PERNOD RICARD	RI	FR	Consumer Staples	1.08
CARREFOUR	CA	FR	Consumer Staples	1.07
RED ELECTRICA CORP	REE	ES	Utilities	1.07
AENA SME	AENA	ES	Industrials	1.07
CAPGEMINI	CAP	FR	Technology	1.07
				10.86

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

