

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: www.euronext.com/en/indices/index-rules.

Statistics

March-2019

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap	Q1 2019		11,00%	P/E Incl. Neg LTM	19,41
Free float		weighted	YTD		11,00%	P/E Incl. Neg FY1	16,03
			2018		-12,20%	P/E excl. Neg LTM	21,87
			2017		11,58%	P/E excl. Neg FY1	16,03
			2016		-3,60%	Price/Book	3,56
						Price/Sales	2,62
Components (full)		EUR Bil	Annualized		(%)	Price/Cash Flow	10,05
Average		40,07	2 Year		1,34%	Dividend Yield (%)	4,02%
Median		24,51	3 Years		3,74%		
Largest		259,94	5 Years		2,90%		
Smallest		3,25	Since Base Date 24-févr-2017		3,08%		
						Risk	
Component Weights		(%)				Sharpe Ratio 1 Year	not calc.
Largest		1,1				Volatility 30 Day	7,18
Smallest		0,76					
Top ten		10,58					

Performance others

EN Europe Sustainable 100 EW NR		(%)	EN Europe Sustainable 100 EW GR		(%)	EN Europe Sustainable 100 EW D 50P		(%)
Q1 2019		11,64%	Q1 2019		11,84%	Q1 2019		10,49%
YTD		11,64%	YTD		11,84%	YTD		10,49%
2018		-9,63%	2018		-8,86%	2018		-13,12%
2017		13,98%	2017		14,60%	2017		9,28%
2016		-1,12%	2016		-0,56%	2016		-5,56%

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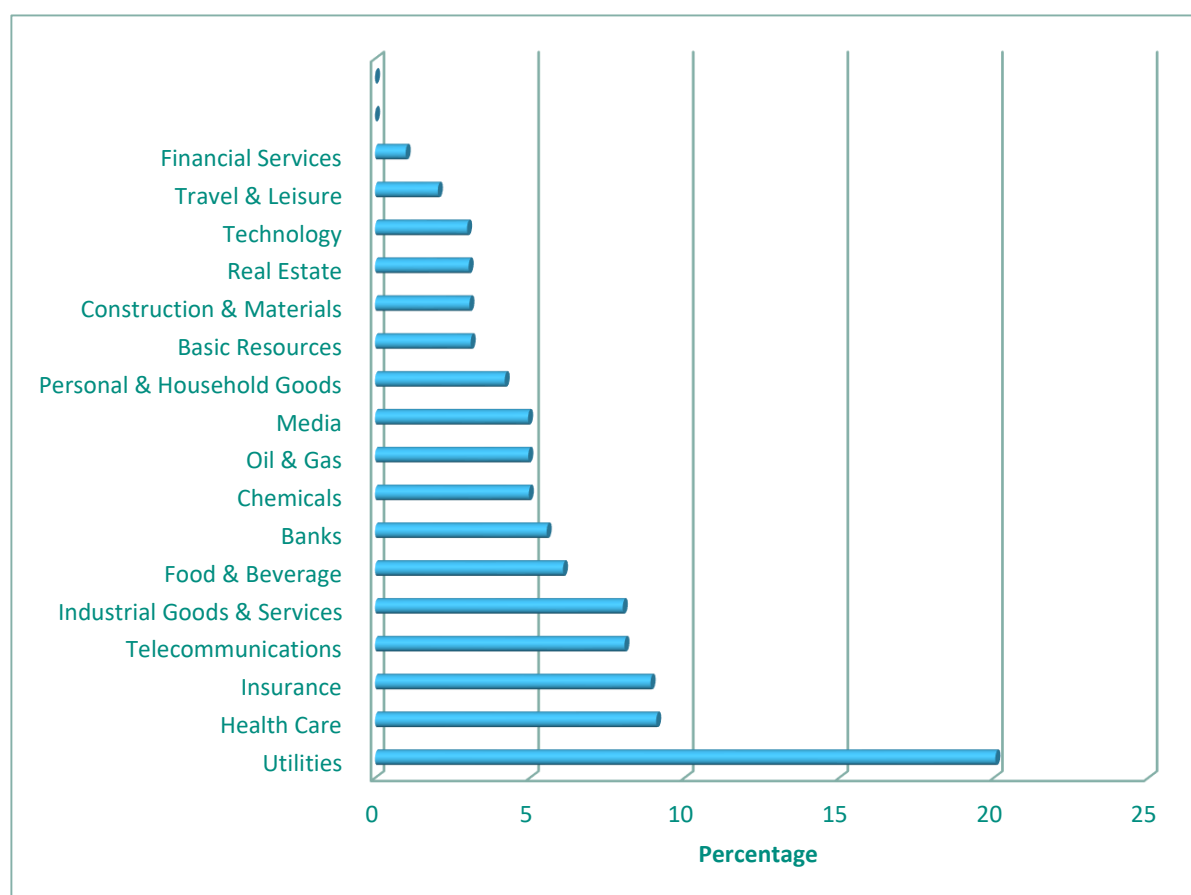
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Index Facts

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	<p>Euronext Europe Sustainable 100 EW (NL0012758627) 1000 as of 24 February 2017</p> <p>Euronext Europe Sustainable 100 EW NR (NL0012758635) 1000 as of 24 February 2017</p> <p>Euronext Europe Sustainable 100 EW GR (NL0012758643) 1000 as of 24 February 2017</p> <p>Euronext Europe Sustainable 100 EW Decrement 50 Points (NL0012758650) 1000 as of 24 February 2017</p>
Date Introduced	The indices were introduced on 23 February 2018
Settlement Procedure	N.A.

Sector Allocation



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
RWE AG	RWEG	DE	Utilities	1,10
SAP	SAPG	DE	Technology	1,06
ORANGE	ORA	FR	Telecommunications	1,06
NOVARTIS	NOVN	CH	Health Care	1,06
EDP	EDP	PT	Utilities	1,05
UNILEVER DR	UNA	NL	Personal & Household Goods	1,05
RIO TINTO PLC	RIO.L	GB	Basic Resources	1,05
ADIDAS AG	ADSGN	DE	Personal & Household Goods	1,05
LVMH	MC	FR	Personal & Household Goods	1,05
SNAM RETE GAS SPA	SRG	IT	Utilities	1,05
NOVO NORDISK A/S	NOVOB	DK	Health Care	1,05
GLAXOSMITHKLINE	GSK	GB	Health Care	1,04
L'OREAL	OR	FR	Personal & Household Goods	1,04
BHP GROUP	BHPB	GB	Basic Resources	1,04
ASSICURAZ. GENERALI	GASI	IT	Insurance	1,04
SAFRAN	SAF	FR	Industrial Goods & Services	1,04
WOLTERS KLUWER	WKL	NL	Media	1,03
TERNA RETE ELETTRICA	TRN	IT	Utilities	1,03
ENEL	ENEI	IT	Utilities	1,03
COMPASS GROUP PLC	CPG	GB	Travel & Leisure	1,03
HEINEKEN	HEIA	NL	Food & Beverage	1,03
VINCI	DG	FR	Construction & Materials	1,03
E.ON SE	EONGN	DE	Utilities	1,03
NESTLE SA	NESN	CH	Food & Beverage	1,02
IBERDROLA	IBE	ES	Utilities	1,02
SWISSCOM AG	SCMN	CH	Telecommunications	1,02
PERNOD RICARD	RI	FR	Food & Beverage	1,02
ADP	ADP	FR	Industrial Goods & Services	1,02
KLEPIERRE	LI	FR	Real Estate	1,02
MERCK KGA	MERCK	DE	Health Care	1,02
ROCHE HOLDING AG	ROG	CH	Health Care	1,02
GEBERIT AG REG.	GBN	CH	Construction & Materials	1,02
KPN KON	KPN	NL	Telecommunications	1,02
COVIVIO	COV	FR	Real Estate	1,01
DIAGEO	DGE	GB	Food & Beverage	1,01
CRODA INTERNATIONAL	CRDA	GB	Chemicals	1,01
REPSOL	REP	ES	Oil & Gas	1,01
NATURGY ENERGY GROUP	NTGY	ES	Utilities	1,01
AIR LIQUIDE	AI	FR	Chemicals	1,01
TELIA COMPANY	TELIA	SE	Telecommunications	1,01
ENI	ENI	IT	Oil & Gas	1,01
ENAGAS	ENAG	ES	Utilities	1,01
RENTOKIL INITIAL PLC	RTO	GB	Industrial Goods & Services	1,01
EDENRED	EDEN	FR	Industrial Goods & Services	1,01
BT GROUP PLC	BT	GB	Telecommunications	1,01

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FERROVIAL SA	FER	ES	Construction & Materials	1,01
SANOFI	SAN	FR	Health Care	1,01
DANONE	BN	FR	Food & Beverage	1,00
ANGLO AMERICAN PLC	AAL	GB	Basic Resources	1,00
SUEZ	SEV	FR	Utilities	1,00
VESTAS WIND SYSTEMS	VWS	DK	Oil & Gas	1,00
SODEXO	SW	FR	Travel & Leisure	1,00
ENDESA	ELE	ES	Utilities	1,00
MUNICH RE	MUVGN	DE	Insurance	1,00
LINDE PLC	LINI	DE	Chemicals	1,00
TELENOR	TEL	NO	Telecommunications	1,00
SWISS RE AG	SRENH	CH	Insurance	1,00
PEARSON	PSON	GB	Media	1,00
STOREBRAND ASA	STB	NO	Insurance	1,00
DNB ASA	DNB	NO	Banks	0,99
ABN AMRO Group	ABN	NL	Banks	0,99
VIVENDI	VIV	FR	Media	0,99
VEOLIA ENVIRON.	VIE	FR	Utilities	0,99
TELEPERFORMANCE	TEP	FR	Industrial Goods & Services	0,99
ALLIANZ SE	ALVG	DE	Insurance	0,99
LAND SECURITIES	LAND	GB	Real Estate	0,99
RED ELECTRICA CORP	REE	ES	Utilities	0,99
HSBC HOLDINGS PLC	HSBA	GB	Banks	0,99
DEUTSCHE BOERSE AG	DB1GN	DE	Financial Services	0,99
THALES	HO	FR	Industrial Goods & Services	0,99
ENGIE	ENGI	FR	Utilities	0,99
LEGAL AND GENERAL	LGEN	GB	Insurance	0,99
ORSTED	ORSTE	DK	Utilities	0,99
NOVOZYMES	NZYMB	DK	Health Care	0,99
COCA-COLA HBC AG-CDI	CCH	GB	Food & Beverage	0,98
RELX	REL	NL	Media	0,98
ABB LTD ORD REGD CHF	ABBN	CH	Industrial Goods & Services	0,98
ERICSSON B	ERICB	SE	Technology	0,98
TELEFONICA	TEF	ES	Telecommunications	0,98
AKZO NOBEL	AKZA	NL	Chemicals	0,98
EDF	EDF	FR	Utilities	0,98
GALP ENERGIA-NOM	GALP	PT	Oil & Gas	0,97
SYMRIS AG	SY1G	DE	Chemicals	0,97
SGS	SGSN	CH	Industrial Goods & Services	0,97
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	0,97
ORION OYJ CLASS B	ORNB	FI	Health Care	0,97
NN GROUP	NN	NL	Insurance	0,97
SCOR SE	SCR	FR	Insurance	0,97
ASR NEDERLAND	ASRNL	NL	Insurance	0,96
TOTAL	FP	FR	Oil & Gas	0,96
NATIONAL GRID	NG	GB	Utilities	0,96
SEVERN TRENT	SVT	GB	Utilities	0,96
SVENSKA HANDELSBNKEN	SHBA	SE	Banks	0,95
UNTD UTILITIES GRP	UU	GB	Utilities	0,95

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ESSILORLUXOTTICA	EL	FR	Health Care	0,94
PUBLICIS GROUPE SA	PUB	FR	Media	0,94
NOKIA OYJ	NOKIA	FI	Technology	0,93
FORTUM OYJ	FORTU	FI	Utilities	0,93
NORDEA BANK ABP	NDASE	SE	Banks	0,86
SWEDBANK AB	SWED	SE	Banks	0,76
