

Objective

The Euronext® Core Europe 30 ESG EW tracks the performance of stocks top 30 in the Euronext® Core Europe 100 EW index, based on their ESG score as determined by Moody's ESG. Constituents are reviewed on a quarterly basis and their weights 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/indices-documents-by-family>.

Statistics

March 28, 2024

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		2,256	QTD		7.15%	P/E Incl. Neg LTM	16.45
			YTD		7.15%	P/E Incl. Neg FY1	16.14
			2023		13.51%	P/E excl. Neg LTM	17.91
			2022		-17.13%	P/E excl. Neg FY1	16.14
			2021		22.41%	Price/Book	3.10
Components (full)		EUR Bil	Annualized		(%)	Price/Sales	2.23
Average		75.2	2 Year		5.47%	Price/Cash Flow	10.73
Median		37.3	3 Years		4.05%	Dividend Yield (%)	2.98
Largest		418.0	5 Years		4.49%		
Smallest		5.7	Since Base Date 30-12-2005		1.70%		
Component Weights		(%)					
Largest		3.66					
Smallest		2.79					
Top ten		34.98					

Performance of other versions

Euronext Core Europe 30 ESG EW NR		Euronext Core Europe 30 ESG EW GR		Euronext Core Europe 30 ESG EW Decrement 5% NR	
QTD	7.25%	QTD	7.28%	QTD	5.94%
YTD	7.25%	YTD	7.28%	YTD	5.94%
2023	16.41%	2023	17.38%	2023	10.75%
2022	-14.67%	2022	-13.86%	2022	-18.82%
2021	25.11%	2021	26.01%	2021	19.02%

Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	30
Review of composition	Quarterly after the close of the third Friday of March, June, September and December
Calculation and Distribution	Price, Gross, Net and Decrements 5
Date Introduced	Euronext Core Europe 30 ESG EW Index family was introduced on 18 July 2018
Isin code / Base Value / Base Date	EN Core Europe 30 ESG EW Index (NL0013026917), 1000 as of 30 December 2005
	EN Core Europe 30 ESG EW NR Index (NL0013026925), 1000 as of 30 December 2005
	EN Core Europe 30 ESG EW GR Index (NL0013026933), 1000 as of 30 December 2005
	EN Core Europe 30 ESG EW Decrement 5% NR Index (NL0013026941), 1000 as of 30 December 2005

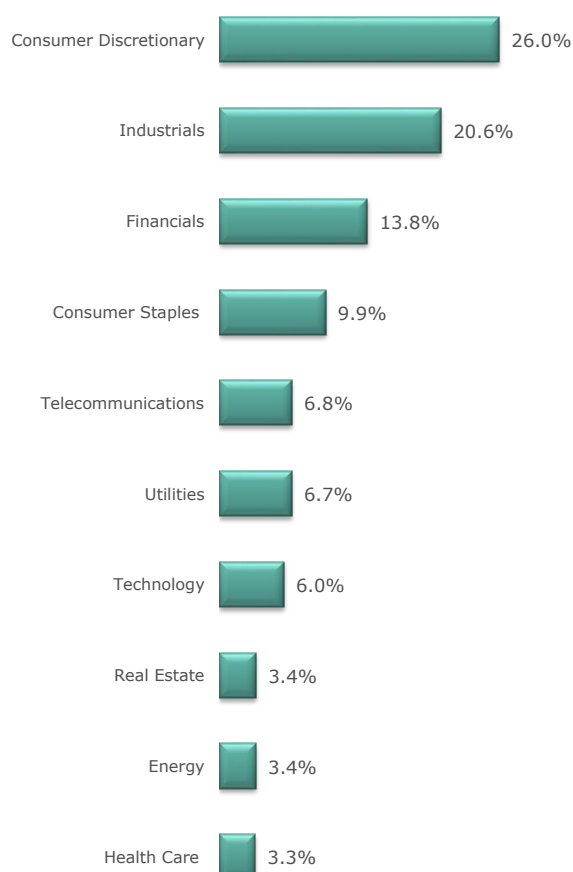
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
RENAULT	RNO	FR	Consumer Discretionary	3.66
HEIDELBERG MAT	HEIG	DE	Industrials	3.61
BNP PARIBAS ACT.A	BNP	FR	Financials	3.58
AIRBUS	AIR	FR	Industrials	3.51
CREDIT AGRICOLE	ACA	FR	Financials	3.46
TELEPERFORMANCE	TEP	FR	Industrials	3.46
SAFRAN	SAF	FR	Industrials	3.44
UNIBAIL-RODAMCO-WE	URW	FR	Real Estate	3.42
VEOLIA ENVIRON.	VIE	FR	Utilities	3.42
PUBLICIS GROUPE SA	PUB	FR	Consumer Discretionary	3.42
				34.98

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

