

# Euronext® Core Europe 30 ESG EW

## 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 Vigeo-Eiris. 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/index-rules>.

## Statistics

September-2020

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap	Q3 2020	-1,07%	P/E Incl. Neg LTM	26,48
Free float	weighted	YTD	-18,13%	P/E Incl. Neg FY1	19,82
		2019	23,30%	P/E excl. Neg LTM	27,77
		2018	-17,13%	P/E excl. Neg FY1	20,45
		2017	14,34%	Price/Book	2,43
				Price/Sales	1,84
				Price/Cash Flow	11,31
				Dividend Yield (%)	2,25
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	42,25	2 Year	-6,06%	Sharpe Ratio 1 Year	not calc.
Median	29,85	3 Years	-5,52%	Volatility 30 Day	19,69
Largest	163,10	5 Years	1,55%		
Smallest	7,57	Since Base Date 31-Dec-2008	-0,18%		
Component Weights	(%)				
Largest	3,56				
Smallest	3,03				
Top ten	34,64				

## Performance of other versions

EN Core Europe 30 ESG EW NR	(%)	EN Core Europe 30 ESG EW GR	(%)	EN Core Europe 30 ESG EW D	(%)
Q3 2020	-0,75%	Q3 2020	-0,64%	Q3 2020	-1,99%
YTD	-16,66%	YTD	-16,13%	YTD	-19,74%
2019	26,65%	2019	27,96%	2019	20,48%
2018	-15,10%	2018	-14,29%	2018	-19,27%
2017	16,82%	2017	17,76%	2017	11,14%

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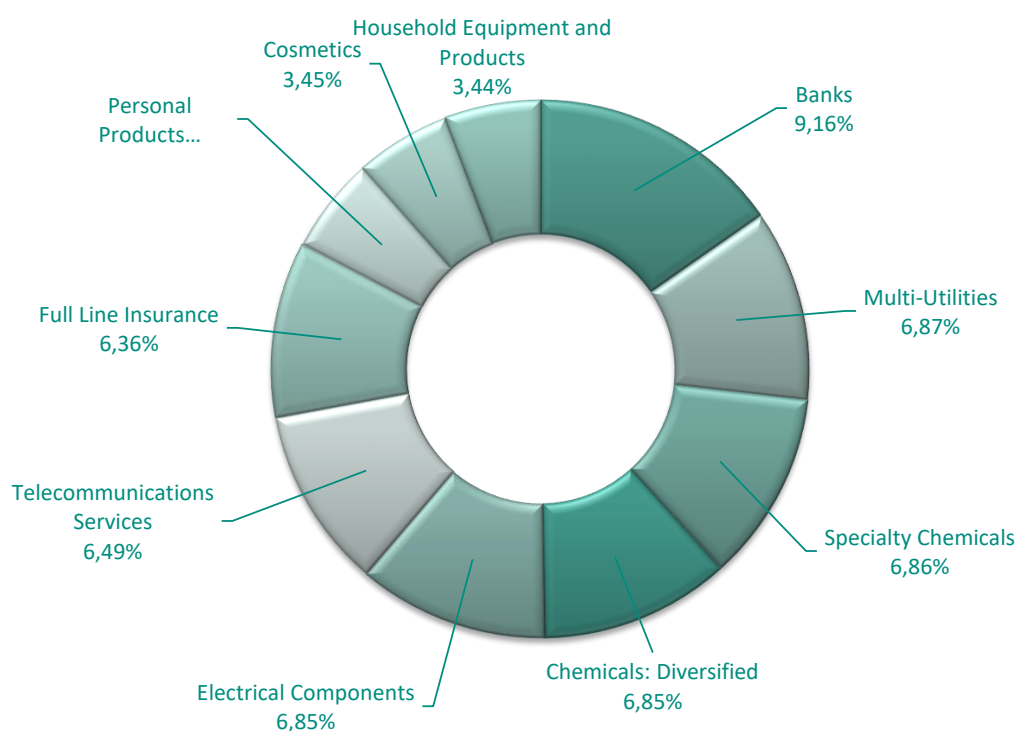
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## Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	30
Review Frequency	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Decrement Return Index; Price, Gross and Net Return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext Core Europe 30 ESG EW (NL0013026917) 1,000 as of 31 December 2005 Euronext Core Europe 30 ESG EW NR (NL0013026925) 1,000 as of 31 December 2005 Euronext Core Europe 30 ESG EW GR (NL0013026933) 1,000 as of 31 December 2005 Euronext Core Europe 30 ESG EW Decrement 5% NR (NL0013026941) 1,000 as of 31 December 2005
Date Introduced	The Euronext Core Europe 30 ESG EW family Index series was introduced on 24 October 2018

## Top 10 sectors



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## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
DSM KON	DSM	NL	Chemicals: Diversified	3,56
RWE AG	RWEG	DE	Multi-Utilities	3,54
AKZO NOBEL	AKZA	NL	Specialty Chemicals	3,51
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	3,45
UNILEVER	UNA	NL	Personal Products	3,45
L'OREAL	OR	FR	Cosmetics	3,45
HENKEL AG & CO PREF	HNKGP	DE	Household Equipment and Produc	3,44
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	3,44
SAP	SAPG	DE	Software	3,41
VEOLIA ENVIRON.	VIE	FR	Water	3,40
LEGRAND	LR	FR	Electrical Components	3,40
VIVENDI	VIV	FR	Radio and TV Broadcasters	3,38
CARREFOUR	CA	FR	Food Retailers and Wholesalers	3,38
MICHELIN	ML	FR	Tires	3,37
PERNOD RICARD	RI	FR	Distillers and Vintners	3,37
AIR LIQUIDE	AI	FR	Specialty Chemicals	3,35
ATOS	ATO	FR	Computer Services	3,33
ENGIE	ENGI	FR	Multi-Utilities	3,33
DANONE	BN	FR	Food Products	3,32
KERING	KER	FR	Apparel Retailers	3,30
PEUGEOT	UG	FR	Automobiles	3,30
BASF	BAS	DE	Chemicals: Diversified	3,29
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	3,27
VINCI	DG	FR	Construction	3,23
ORANGE	ORA	FR	Telecommunications Services	3,22
AXA	CS	FR	Full Line Insurance	3,22
ALLIANZ SE	ALVG	DE	Full Line Insurance	3,14
CREDIT AGRICOLE	ACA	FR	Banks	3,09
SOCIETE GENERALE	GLE	FR	Banks	3,04
BNP PARIBAS ACT.A	BNP	FR	Banks	3,03