

# 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

				Dec-20		
<b>Market Capitalization</b>		<b>EUR Bil</b>	<b>Performance</b>	<b>(%)</b>	<b>Fundamentals</b>	
Full	not mkt cap		Q4 2020	12,70%	P/E Incl. Neg LTM	24,70
Free float	weighted		YTD	-7,73%	P/E Incl. Neg FY1	14,91
			2019	23,30%	P/E excl. Neg LTM	27,14
			2018	-17,13%	P/E excl. Neg FY1	20,62
			2017	14,34%	Price/Book	2,59
					Price/Sales	1,82
<b>Components (full)</b>	<b>EUR Bil</b>		<b>Annualized</b>	<b>(%)</b>	Price/Cash Flow	12,51
Average	47,08		2 Year	6,66%	Dividend Yield (%)	2,31
Median	30,88		3 Years	-1,94%		
Largest	174,00		5 Years	2,64%		
Smallest	10,10		Since Base Date 31-Dec-2005	0,66%	<b>Risk</b>	
					Sharpe Ratio 1 Year	not calc.
<b>Component Weights</b>	<b>(%)</b>				Volatility 30 Day	not calc.
Largest	3,54					
Smallest	3,18					
Top ten	34,19					

## Performance of other versions

<b>EN Core Europe 30 ESG EW NR</b>		<b>EN Core Europe 30 ESG EW GR</b>		<b>EN Core Europe 30 ESG EW Decrement 5% NR</b>	
Q4 2020	12,88%	Q4 2020	12,94%	Q4 2020	11,47%
YTD	-5,93%	YTD	-5,28%	YTD	-10,53%
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%

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

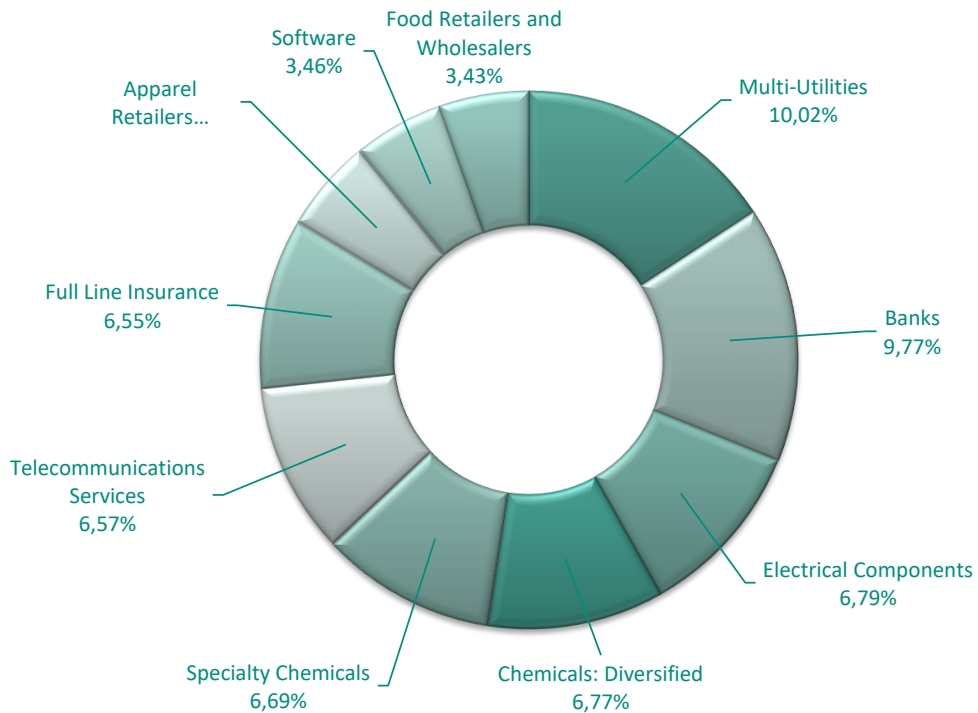
© 2016, Euronext N.V. - All rights reserved.

# Euronext® Core Europe 30 ESG EW

## 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



# Euronext® Core Europe 30 ESG EW

## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
KERING	KER	FR	Apparel Retailers	3,54
SAP	SAPG	DE	Software	3,46
CARREFOUR	CA	FR	Food Retailers and Wholesalers	3,43
DSM KON	DSM	NL	Chemicals: Diversified	3,42
LEGRAND	LR	FR	Electrical Components	3,40
RWE AG	RWEG	DE	Multi-Utilities	3,39
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	3,39
UNILEVER	UNA	NL	Personal Products	3,39
AKZO NOBEL	AKZA	NL	Specialty Chemicals	3,39
PEUGEOT	UG	FR	Automobiles	3,38
VIVENDI	VIV	FR	Radio and TV Broadcasters	3,38
VEOLIA ENVIRON.	VIE	FR	Water	3,36
ALLIANZ SE	ALVG	DE	Full Line Insurance	3,35
HENKEL AG & CO PREF	HNKGP	DE	Household Equipment and Products	3,35
BASF	BAS	DE	Chemicals: Diversified	3,34
E.ON SE	EONGN	DE	Multi-Utilities	3,33
L'OREAL	OR	FR	Cosmetics	3,33
AIR LIQUIDE	AI	FR	Specialty Chemicals	3,30
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	3,30
ENGIE	ENGI	FR	Multi-Utilities	3,29
DANONE	BN	FR	Food Products	3,29
PERNOD RICARD	RI	FR	Distillers and Vintners	3,28
ORANGE	ORA	FR	Telecommunications Services	3,27
SOCIETE GENERALE	GLE	FR	Banks	3,27
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	3,27
CREDIT AGRICOLE	ACA	FR	Banks	3,26
BNP PARIBAS ACT.A	BNP	FR	Banks	3,23
MICHELIN	ML	FR	Tires	3,21
AXA	CS	FR	Full Line Insurance	3,20
VINCI	DG	FR	Construction	3,18