

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

| Market Capitalization | | EUR Bil | Performance | (%) | Fundamentals | Mar-21 |
|-----------------------|-------------|---------|-----------------------------|---------|---------------------|-----------|
| Full | not mkt cap | | Q1 2021 | 9,51% | P/E Incl. Neg LTM | 25,15 |
| Free float | weighted | | YTD | 9,51% | P/E Incl. Neg FY1 | 19,43 |
| | | | 2020 | -7,73% | P/E excl. Neg LTM | 34,24 |
| | | | 2019 | 23,30% | P/E excl. Neg FY1 | 19,43 |
| | | | 2018 | -17,13% | Price/Book | 2,84 |
| | | | | | Price/Sales | 2,12 |
| | | | | | Price/Cash Flow | 9,36 |
| | | | | | Dividend Yield (%) | 2,92 |
| Components (full) | | EUR Bil | Annualized | (%) | Risk | |
| Average | | 50,35 | 2 Year | 5,16% | Sharpe Ratio 1 Year | not calc. |
| Median | | 38,09 | 3 Years | 2,31% | Volatility 30 Day | 10,29 |
| Largest | | 182,96 | 5 Years | 5,62% | | |
| Smallest | | 12,40 | Since Base Date 31-Dec-2005 | 0,80% | | |
| Component Weights | | (%) | | | | |
| Largest | | 3,72 | | | | |
| Smallest | | 3,12 | | | | |
| 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 Decrement 5% NR | (%) |
|-----------------------------|---------|-----------------------------|---------|---|---------|
| Q1 2021 | 9,55% | Q1 2021 | 9,55% | Q1 2021 | 8,21% |
| YTD | 9,55% | YTD | 9,55% | YTD | 8,21% |
| 2020 | -5,93% | 2020 | -5,28% | 2020 | -10,53% |
| 2019 | 26,65% | 2019 | 27,96% | 2019 | 20,48% |
| 2018 | -15,10% | 2018 | -14,29% | 2018 | -19,27% |

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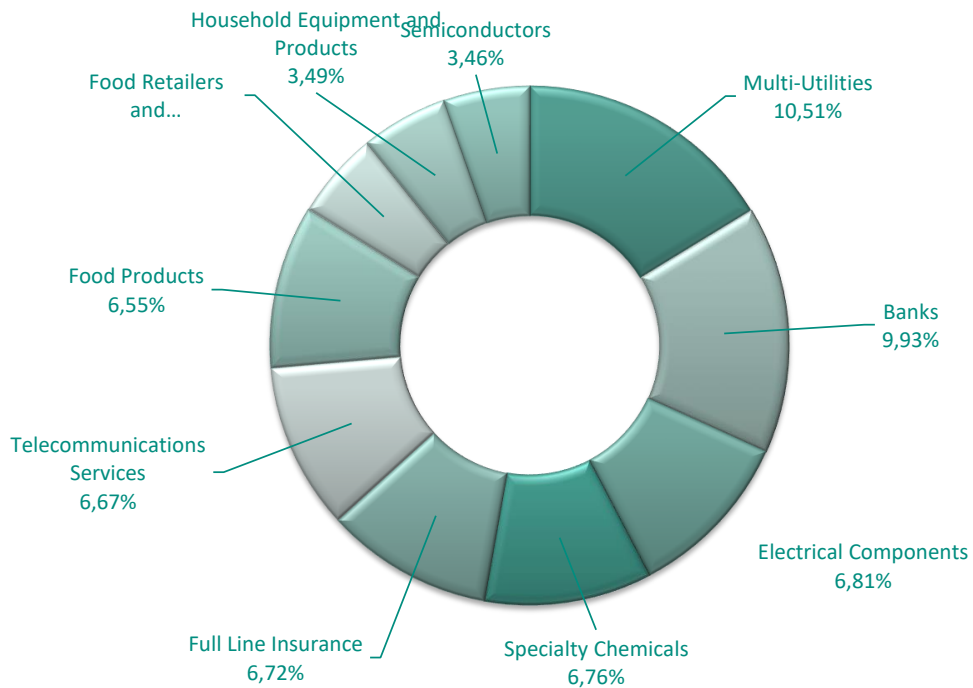
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Index Facts

| 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



Euronext® Core Europe 30 ESG EW

Components

| Company | MNEMO | Cnty | Sector (ICB) | Weight (%) |
|----------------------|-------|------|----------------------------------|------------|
| E.ON SE | EONGN | DE | Multi-Utilities | 3,72 |
| CARREFOUR | CA | FR | Food Retailers and Wholesalers | 3,50 |
| RWE AG | RWEG | DE | Multi-Utilities | 3,50 |
| HENKEL AG & CO PEF | HNKGP | DE | Household Equipment and Products | 3,49 |
| INFINEON TECHNOLOGIE | IFXGN | DE | Semiconductors | 3,46 |
| LEGRAND | LR | FR | Electrical Components | 3,43 |
| AKZO NOBEL | AKZA | NL | Specialty Chemicals | 3,39 |
| ALLIANZ SE | ALVG | DE | Full Line Insurance | 3,38 |
| DEUTSCHE TELEKOM AG | DTEG | DE | Telecommunications Services | 3,38 |
| SCHNEIDER ELECTRIC | SU | FR | Electrical Components | 3,37 |
| AIR LIQUIDE | AI | FR | Specialty Chemicals | 3,37 |
| DSM KON | DSM | NL | Food Products | 3,35 |
| AXA | CS | FR | Full Line Insurance | 3,34 |
| SOCIETE GENERALE | GLE | FR | Banks | 3,33 |
| CREDIT AGRICOLE | ACA | FR | Banks | 3,32 |
| UNILEVER | UNA | NL | Personal Products | 3,32 |
| SAP | SAPG | DE | Software | 3,32 |
| ORANGE | ORA | FR | Telecommunications Services | 3,29 |
| MICHELIN | ML | FR | Tires | 3,29 |
| BNP PARIBAS ACT.A | BNP | FR | Banks | 3,29 |
| ENGIE | ENGI | FR | Multi-Utilities | 3,28 |
| L'OREAL | OR | FR | Cosmetics | 3,28 |
| PUBLICIS GROUPE SA | PUB | FR | Media Agencies | 3,27 |
| VIVENDI | VIV | FR | Radio and TV Broadcasters | 3,27 |
| PERNOD RICARD | RI | FR | Distillers and Vintners | 3,22 |
| DANONE | BN | FR | Food Products | 3,20 |
| KERING | KER | FR | Apparel Retailers | 3,19 |
| VEOLIA ENVIRON. | VIE | FR | Water | 3,16 |
| HEINEKEN | HEIA | NL | Brewers | 3,15 |
| VINCI | DG | FR | Construction | 3,12 |