

# 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

Jun-21

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap weighted	Q2 2021	3.77%	P/E Incl. Neg LTM	44.18
Free float		YTD	13.63%	P/E Incl. Neg FY1	26.01
		2020	-7.73%	P/E excl. Neg LTM	44.69
		2019	23.30%	P/E excl. Neg FY1	26.01
		2018	-17.13%	Price/Book	5.11
				Price/Sales	4.04
				Price/Cash Flow	18.89
				Dividend Yield (%)	2.29
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	63.4	2 Year	6.21%	Sharpe Ratio 1 Year	not calc.
Median	42.0	3 Years	4.67%	Volatility 30 Day	9.07
Largest	333.8	5 Years	7.62%		
Smallest	13.38	Since Base Date 31-Dec-2005	1.03%		
Component Weights	(%)				
Largest	17.53				
Smallest	0.70				
Top ten	34.36				

## 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	(%)
Q2 2021	5.65%	Q2 2021	6.31%	Q2 2021	4.34%
YTD	15.74%	YTD	16.46%	YTD	12.91%
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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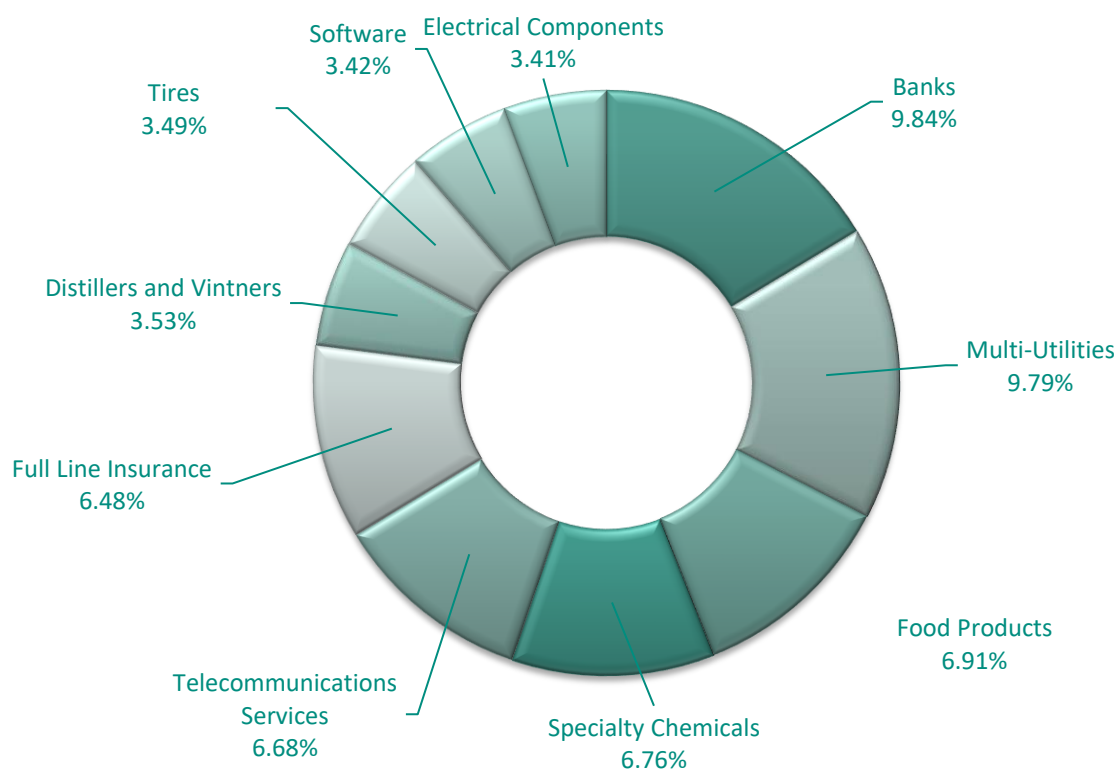
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## Index Facts

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 breakdown



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## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
VIVENDI	VIV	FR	Radio and TV Broadcasters	3.31
VEOLIA ENVIRON.	VIE	FR	Water	3.36
UNILEVER	UNA	NL	Personal Products	3.33
SOCIETE GENERALE	GLE	FR	Banks	3.31
VINCI	DG	FR	Construction	3.21
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	3.41
SAP	SAPG	DE	Software	3.42
SAFRAN	SAF	FR	Aerospace	3.19
RWE AG	RWEG	DE	Multi-Utilities	3.31
RELX	REN	NL	Publishing	3.38
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	3.37
KERING	KER	FR	Apparel Retailers	3.36
PERNOD RICARD	RI	FR	Distillers and Vintners	3.53
L'OREAL	OR	FR	Cosmetics	3.30
ORANGE	ORA	FR	Telecommunications Services	3.27
MICHELIN	ML	FR	Tires	3.49
LVMH	MC	FR	Clothing and Accessories	3.31
HENKEL AG & CO PREF	HNKGP	DE	Household Equipment and Produc	3.22
E.ON SE	EONGN	DE	Multi-Utilities	3.26
ENGIE	ENGI	FR	Multi-Utilities	3.22
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	3.42
DSM KON	DSM	NL	Food Products	3.49
DANONE	BN	FR	Food Products	3.42
CARREFOUR	CA	FR	Food Retailers and Wholesalers	3.36
CREDIT AGRICOLE	ACA	FR	Banks	3.29
BNP PARIBAS ACT.A	BNP	FR	Banks	3.24
AXA	CS	FR	Full Line Insurance	3.21
ALLIANZ SE	ALVG	DE	Full Line Insurance	3.27
AKZO NOBEL	AKZA	NL	Specialty Chemicals	3.32
AIR LIQUIDE	AI	FR	Specialty Chemicals	3.44