

Euronext[®] Core Europe 30 EW

Objective

The Euronext[®] Core Europe 30 EW is an equal weighted index that reflects the performance of the top 30 stocks, based on free float market capitalisation, from Belgium, France, Germany, Luxembourg, Netherlands. The weights of the constituents 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
Full	not mkt cap weighted
Free float	

Components (full)	EUR Bil
Average	71,46
Median	55,33
Largest	201,60
Smallest	16,71

Component Weights	(%)
Largest	3,79
Smallest	0,34
Top ten	34,95

Performance others

Euronext Core Europe 30 EW	
NR	(%)
Q3 2020	-1,05%
YTD	-14,46%
2019	32,20%
2018	-8,81%
2017	10,78%

Euronext Core Europe 30 EW D	
5% NR	(%)
Q3 2020	-2,29%
YTD	-17,62%
2019	25,75%
2018	-13,29%
2017	5,39%

Performance	(%)
Q3 2020	-1,40%
YTD	-16,03%
2019	28,99%
2018	-10,95%
2017	8,37%

Annualized	(%)
2 Year	-2,33%
3 Years	-1,82%
5 Years	3,10%
Since Base Date 30-Dec-2005	1,55%

Euronext Core Europe 30 EW	
GR	(%)
Q3 2020	-0,94%
YTD	-13,94%
2019	33,28%
2018	-8,02%
2017	11,67%

Euronext Core Europe 30 EW D	
5% GR	(%)
Q3 2020	-2,17%
YTD	-17,12%
2019	26,79%
2018	-12,54%
2017	6,24%

Fundamentals	
P/E Incl. Neg LTM	-
P/E Incl. Neg FY1	38,06
P/E excl. Neg LTM	34,32
P/E excl. Neg FY1	38,16
Price/Book	6,43
Price/Sales	3,01
Price/Cash Flow	48,11
Dividend Yield (%)	2,58%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	21,41

Euronext[®] Core Europe 30 EW

Index Facts

Categories

Weighting

Component Number

Review Frequency

Calculation and Distribution

Isin code / Base Value / Base Date

Date Introduced

Settlement Procedure

Facts

Equal weight

30

Quarterly reviews effective after the third Fridays of March, June, September, and December

Price, Net Return, Gross Return and Decrement 5% in EUR; Every 15 seconds during Euronext regulated trading hours

Euronext[®] Core Europe 30 EW (NL0012483903) 1000 as of 30 December 2005

Euronext[®] Core Europe 30 EW NR (NL0012483911) 1000 as of 30 December 2005

Euronext[®] Core Europe 30 EW GR (NL0012483937) 1000 as of 30 December 2005

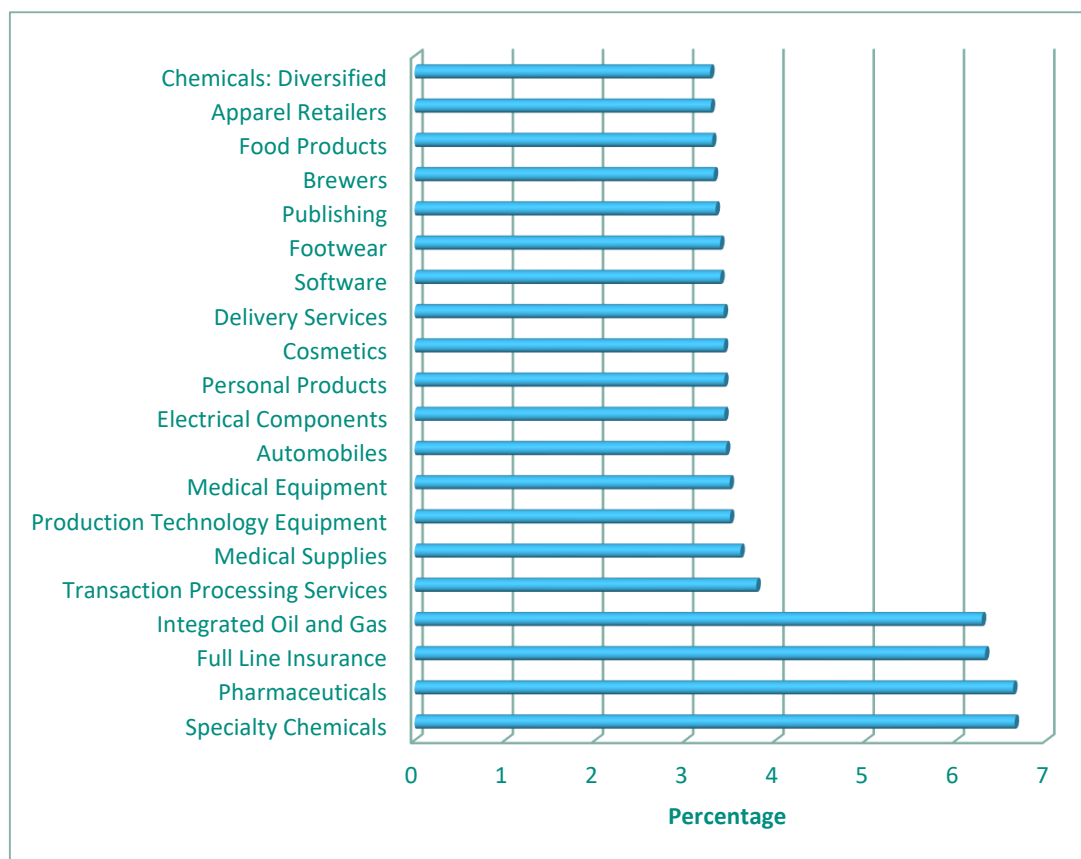
Euronext[®] C Eur.30 EW Decrement 5% NR (NL0012483929) 1000 as of 30 Dec2005

Euronext[®] C Eur.30 EW Decrement 5% GR (NL0012483945) 1000 as of 30 Dec2005

The Core Europe 30 indices were introduced on 30 Aug 2017

N.A.

Sector Allocation



Euronext[®] Core Europe 30 EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ADYEN	ADYEN	NL	Transaction Processing Services	3,79
ESSILORLUXOTTICA	EL	FR	Medical Supplies	3,61
ASML HOLDING	ASML	NL	Production Technology Equipment	3,50
PHILIPS KON	PHIA	NL	Medical Equipment	3,49
DAIMLER	DAI	DE	Automobiles	3,45
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	3,43
UNILEVER	UNA	NL	Personal Products	3,43
L'OREAL	OR	FR	Cosmetics	3,43
DEUTSCHE POST AG	DPW	DE	Delivery Services	3,43
SAP	SAPG	DE	Software	3,39
ADIDAS AG	ADSGN	DE	Footwear	3,39
SANOFI	SAN	FR	Pharmaceuticals	3,36
RELX	REL	NL	Publishing	3,34
AIR LIQUIDE	AI	FR	Specialty Chemicals	3,34
AB INBEV	ABI	BE	Brewers	3,32
LINDE PLC	LINI	DE	Specialty Chemicals	3,31
DANONE	BN	FR	Food Products	3,30
KERING	KER	FR	Apparel Retailers	3,28
BAYER AG	BAYER	DE	Pharmaceuticals	3,28
BASF	BAS	DE	Chemicals: Diversified	3,28
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	3,26
LVMH	MC	FR	Clothing and Accessories	3,25
VINCI	DG	FR	Construction	3,21
AXA	CS	FR	Full Line Insurance	3,20
SIEMENS AG	SIE	DE	Diversified Industrials	3,15
TOTAL	FP	FR	Integrated Oil and Gas	3,15
ROYAL DUTCH SHELLA	RDSA	NL	Integrated Oil and Gas	3,14
ALLIANZ SE	ALVG	DE	Full Line Insurance	3,12
AIRBUS	AIR	FR	Aerospace	3,04
BNP PARIBAS ACT.A	BNP	FR	Banks	3,01
SIEMENS ENERGY AG	SIE	DE	Renewable Energy Equipment	0,34

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