

# Euronext<sup>®</sup> Core Europe 30 EW

## Objective

The Euronext<sup>®</sup> 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

Dec-20

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap	Q4 2020		13,03%	P/E Incl. Neg LTM	94,19
Free float		weighted	YTD		-5,08%	P/E Incl. Neg FY1	46,91
			2019		28,99%	P/E excl. Neg LTM	102,53
			2018		-10,95%	P/E excl. Neg FY1	46,91
			2017		8,37%	Price/Book	7,23
						Price/Sales	4,60
						Price/Cash Flow	64,53
						Dividend Yield (%)	2,12%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		86,69	2 Year		10,65%	Sharpe Ratio 1 Year	not calc.
Median		68,74	3 Years		2,92%	Volatility 30 Day	13,11
Largest		257,88	5 Years		4,17%		
Smallest		38,69	Since Base Date 12-Dec-2005		2,35%		
Component Weights		(%)					
Largest		3,55					
Smallest		3,09					
Top ten		34,26					

## Performance others

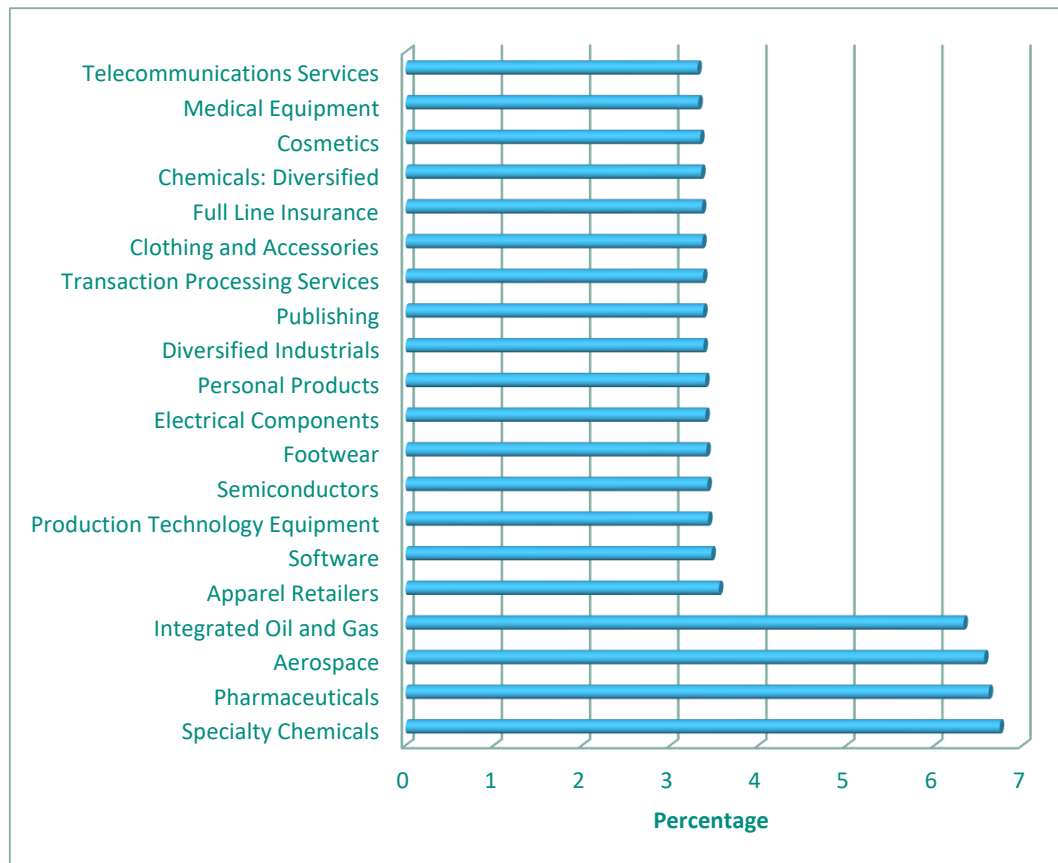
Euronext Core Europe 30 EW		Euronext Core Europe 30 EW	
NR	(%)	GR	(%)
Q4 2020	13,13%	Q4 2020	13,15%
YTD	-3,23%	YTD	-2,62%
2019	32,20%	2019	33,28%
2018	-8,81%	2018	-8,02%
2017	10,78%	2017	11,67%
Euronext Core Europe 30 EW D		Euronext Core Europe 30 EW D	
5% NR	(%)	5% GR	(%)
Q4 2020	11,72%	Q4 2020	11,74%
YTD	-7,96%	YTD	-7,39%
2019	25,75%	2019	26,79%
2018	-13,29%	2018	-12,54%
2017	5,39%	2017	6,24%

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## Index Facts

Categories	Facts
Weighting	Equal weight
Component Number	30
Review Frequency	Quarterly reviews effective after the third Fridays of March, June, September, and December
Calculation and Distribution	Price, Net Return, Gross Return and Decrement 5% in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	Euronext <sup>®</sup> Core Europe 30 EW (NL0012483903) 1000 as of 30 December 2005 Euronext <sup>®</sup> Core Europe 30 EW NR (NL0012483911) 1000 as of 30 December 2005 Euronext <sup>®</sup> Core Europe 30 EW GR (NL0012483937) 1000 as of 30 December 2005 Euronext <sup>®</sup> C Eur.30 EW Decrement 5% NR (NL0012483929) 1000 as of 30 Dec2005 Euronext <sup>®</sup> C Eur.30 EW Decrement 5% GR (NL0012483945) 1000 as of 30 Dec2005
Date Introduced	The Core Europe 30 indices were introduced on 30 Aug 2017
Settlement Procedure	N.A.

## Sector Allocation



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## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
KERING	KER	FR	Apparel Retailers	3,55
SAP	SAPG	DE	Software	3,47
LINDE PLC	LINI	DE	Specialty Chemicals	3,43
ASML HOLDING	ASML	NL	Production Technology Equipment	3,43
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	3,42
ADIDAS AG	ADSGN	DE	Footwear	3,41
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	3,40
UNILEVER	UNA	NL	Personal Products	3,40
SIEMENS AG	SIE	DE	Diversified Industrials	3,38
RELX	REL	NL	Publishing	3,37
ADYEN	ADYEN	NL	Transaction Processing Services	3,37
SANOFI	SAN	FR	Pharmaceuticals	3,37
LVMH	MC	FR	Clothing and Accessories	3,36
ALLIANZ SE	ALVG	DE	Full Line Insurance	3,36
BASF	BAS	DE	Chemicals: Diversified	3,35
L'OREAL	OR	FR	Cosmetics	3,34
PHILIPS KON	PHIA	NL	Medical Equipment	3,32
AIR LIQUIDE	AI	FR	Specialty Chemicals	3,31
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	3,31
AIRBUS	AIR	FR	Aerospace	3,29
DEUTSCHE POST AG	DPW	DE	Delivery Services	3,29
AB INBEV	ABI	BE	Brewers	3,29
SAFRAN	SAF	FR	Aerospace	3,27
DAIMLER	DAI	DE	Automobiles	3,27
BAYER AG	BAYER	DE	Pharmaceuticals	3,25
BNP PARIBAS ACT.A	BNP	FR	Banks	3,24
PROSUS	PRX	NL	Consumer Digital Services	3,22
TOTAL	FP	FR	Integrated Oil and Gas	3,22
VINCI	DG	FR	Construction	3,19
ROYAL DUTCH SHELLA	RDSA	NL	Integrated Oil and Gas	3,11

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