

Euronext® Core Europe 100 ESG EW Index

Objective

The Euronext® Core Europe 100 ESG EW is an equal weighted index that reflects the performance of the top 100 stocks, based on Vigeo ESG score, 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

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	3,769	Q1 2022	-5.74%	P/E Incl. Neg LTM	65.55
		YTD	-5.74%	P/E Incl. Neg FY1	18.45
		2021	17.81%	P/E excl. Neg LTM	66.83
		2020	-2.01%	P/E excl. Neg FY1	19.59
		2019	22.04%	Price/Book	2.90
				Price/Sales	2.41
				Price/Cash Flow	6.41
				Dividend Yield (%)	2.77
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	37.7	2 Year	23.66%	Sharpe Ratio 1 Year	-
Median	17.8	3 Years	6.13%	Volatility 30 Day	36.52
Largest	327.8	5 Years	3.70%		
Smallest	0.7	Since Base Date 30-12-2005	4.73%		
Component Weights	(%)				
Largest	1.18				
Smallest	0.88				
Top ten	10.98				

Performance of other versions

Euronext Core Europe 100 ESG EW NR	Euronext Core Europe 100 ESG EW GR	Euronext Core Europe 100 ESG EW Decrement 5%
Q1 2022	Q1 2022	Q1 2022
-5.63%	-5.59%	-6.79%
YTD	YTD	YTD
-5.63%	-5.59%	-6.79%
2021	2021	2021
20.19%	20.93%	14.33%
2020	2020	2020
-0.31%	0.25%	-5.19%
2019	2019	2019
25.26%	26.42%	19.15%

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Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	100
Review of composition	Quarterly after the close of the third Friday of March, June, September and December
Calculation and Distribution	Price, Gross, Net and Decrements 5%
Date Introduced	Euronext Core Europe 100 ESG EW Index family was introduced on 24 October 2018
Isin code / Base Value / Base Date	Euronext Core Europe 100 ESG EW Index (NL0013110224), 1000 as of 30 December 2005 Euronext Core Europe 100 ESG EW NR Index (NL0013110232), 1000 as of 30 December 2005 Euronext Core Europe 100 ESG EW GR Index (NL0013110240), 1000 as of 30 December 2005 Euronext Core Europe 100 ESG EW Decrement 5% NR Index (NL0013110257), 1000 as of 30 December 2005

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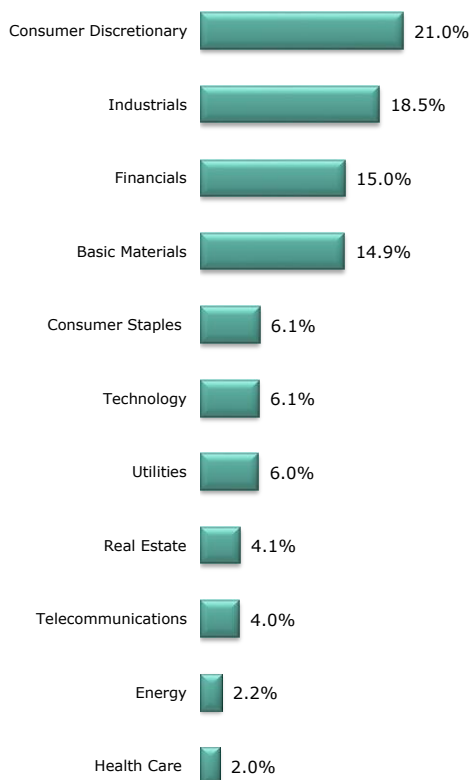
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
CGG	CGG	FR	Energy	1.18
VALLOUREC	VK	FR	Basic Materials	1.15
AEGON	AGN	NL	Financials	1.09
ADP	ADP	FR	Industrials	1.09
HUGO BOSS AG	BOSSN	DE	Consumer Discretionary	1.08
PERNOD RICARD	RI	FR	Consumer Staples	1.08
CARREFOUR	CA	FR	Consumer Staples	1.08
HERMES INTL	RMS	FR	Consumer Discretionary	1.07
CAPGEMINI	CAP	FR	Technology	1.07
SYMRISE AG	SY1G	DE	Basic Materials	1.06
				10.98

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

