

Euronext® Core Europe 30 ESG EW Index

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

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	1,691	Q1 2022	-9.39%	P/E Incl. Neg LTM	136.66
		YTD	-9.39%	P/E Incl. Neg FY1	15.78
		2021	22.41%	P/E excl. Neg LTM	137.00
		2020	-7.73%	P/E excl. Neg FY1	15.78
		2019	23.30%	Price/Book	2.56
				Price/Sales	2.07
				Price/Cash Flow	7.45
				Dividend Yield (%)	3.05
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	56.2	2 Year	19.08%	Sharpe Ratio 1 Year	-
Median	31.0	3 Years	3.85%	Volatility 30 Day	39.30
Largest	327.8	5 Years	2.29%		
Smallest	9.5	Since Base Date 30-12-2005	1.25%		
Component Weights	(%)				
Largest	3.63				
Smallest	2.94				
Top ten	34.91				

Performance of other versions

Euronext Core Europe 30 ESG EW NR	Euronext Core Europe 30 ESG EW GR	Euronext Core Europe 30 ESG EW Decrement 5% NR
Q1 2022	Q1 2022	Q1 2022
-9.35%	-9.34%	-10.46%
YTD	YTD	YTD
-9.35%	-9.34%	-10.46%
2021	2021	2021
25.11%	26.01%	19.02%
2020	2020	2020
-5.93%	-5.28%	-10.53%
2019	2019	2019
26.65%	27.96%	20.48%

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Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	30
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 30 ESG EW Index family was introduced on 18 July 2018
Isin code / Base Value / Base Date	EN Core Europe 30 ESG EW Index (NL0013026917), 1000 as of 30 December 2005 EN Core Europe 30 ESG EW NR Index (NL0013026925), 1000 as of 30 December 2005 EN Core Europe 30 ESG EW GR Index (NL0013026933), 1000 as of 30 December 2005 EN Core Europe 30 ESG EW Decrement 5% NR Index (NL0013026941), 1000 as of 30 December 2005

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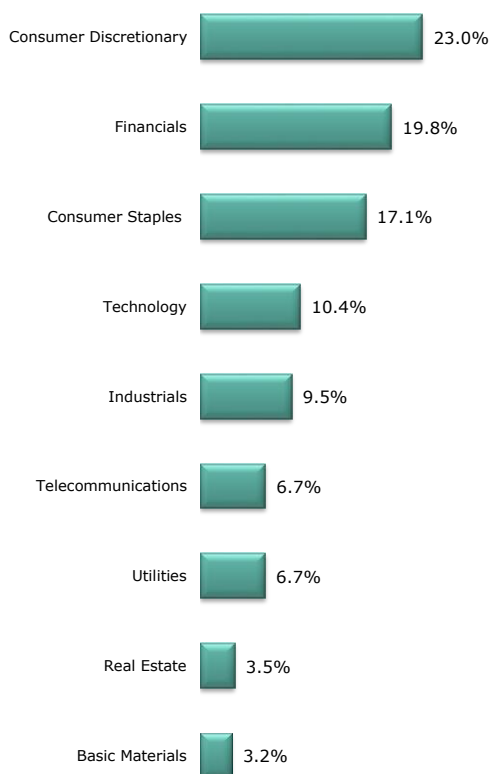
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
PERNOD RICARD	RI	FR	Consumer Staples	3.63
CARREFOUR	CA	FR	Consumer Staples	3.62
CAPGEMINI	CAP	FR	Technology	3.59
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	3.54
STMICROELECTRONICS	STM	FR	Technology	3.49
AXA	CS	FR	Financials	3.46
LVMH	MC	FR	Consumer Discretionary	3.44
DSM KON	DSM	NL	Consumer Staples	3.41
ENGIE	ENGI	FR	Utilities	3.37
L'OREAL	OR	FR	Consumer Discretionary	3.37
				34.91

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

