

Euronext Core Europe 100 ESG EW

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-Eiris 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: www.euronext.com/en/indices/index-rules.

Statistics

Oct-2018

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap	Q4 2018	-10.10%	P/E Incl. Neg LTM	16.68
Free float	weighted	YTD	-11.44%	P/E Incl. Neg FY1	16.07
		2017	17.62%	P/E excl. Neg LTM	17.08
		2016	8.98%	P/E excl. Neg FY1	16.12
		2015	8.38%	Price/Book	2.46
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	1.76
Average	26.35	2 Year	0.05	Price/Cash Flow	10.38
Median	15.97	3 Years	0.03	Dividend Yield (%)	0.03
Largest	134.92	5 Years	0.05		
Smallest	1.05	Since Base Date 04-Mar-2017	0.38	Risk	
Component Weights	(%)			Sharpe Ratio 1 Year	not calc.
Largest	1.18			Volatility 30 Day	14.42
Smallest	0.7				
Top ten	11.37				
Performance other versions					
Euronext Core Europe 100 ESG		Euronext Core Europe 100 ESG		Euronext Core Europe 100 ESG	
EW NR	(%)	EW GR	(%)	EW Decremen	(%)
Q4 2018	-10.08%	Q4 2018	-10.07%	Q4 2018	-10.40%
YTD	-9.63%	YTD	-8.97%	YTD	-13.26%
2017	20.00%	2017	20.87%	2017	14.16%
2016	11.54%	2016	12.49%	2016	6.10%
2015	10.51%	2015	11.30%	2015	5.12%

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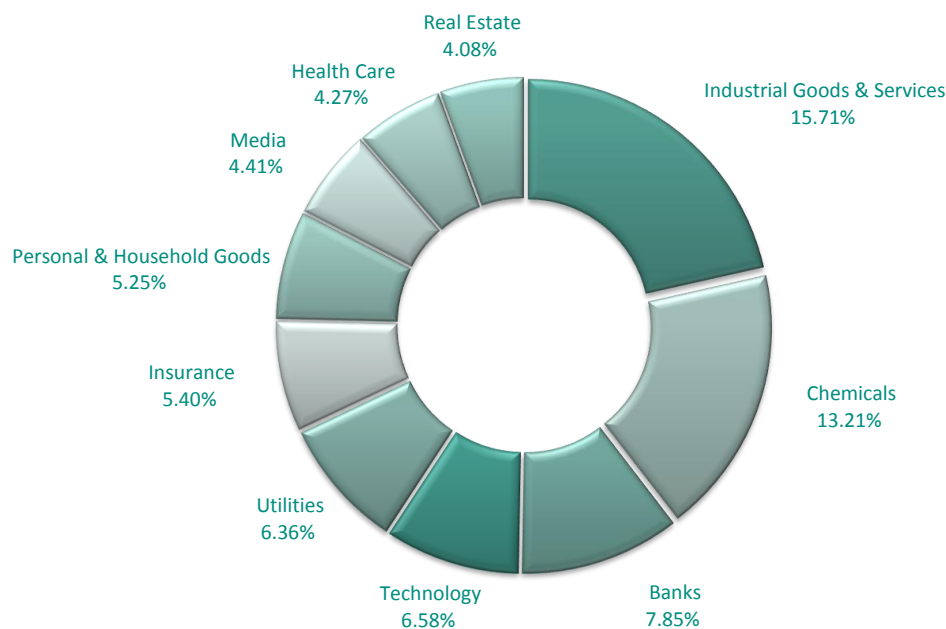
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Index Facts

Categories	Facts
Weighting	Equal weighting
Component Number	100
Review Frequency	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Decrement Return Index; Price and Net Return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext® Core Europe 100 ESG EW (NL0013110224) 1,000 as of 30 December 2005 Euronext® Core Europe 100 ESG EW NR (NL0013110232) 1,000 as of 30 December 2005 Euronext® Core Europe 100 ESG EW GR (NL0013110240) 1,000 as of 30 December 2005 Euronext® Core Europe 100 ESG EW Decrement 5% NR (NL0013110257) 1,000 as of 30 December 2005
Date Introduced	The Euronext Core Europe 100 ESG EW Index series was introduced on 24 October 2018
Settlement Procedure	N.A.

Top 10 sectors



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap
ZALANDO SE	ZALG	DE	Retail	0.99	0.02
WOLTERS KLUWER	WKL	NL	Media	1.12	0.02
WACKER CHEMIE	WCHG	DE	Chemicals	0.81	0.01
VALEO	FR	FR	Automobiles & Parts	0.82	0.01
VALLOUREC	VK	FR	Industrial Goods & Services	0.94	0.02
VIVENDI	VIV	FR	Media	1.10	0.02
VEOLIA ENVIRON.	VIE	FR	Utilities	1.08	0.02
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	1.00	0.02
UNILEVER DR	UNA	NL	Personal & Household Goods	1.13	0.02
UMICORE	UMI	BE	Chemicals	0.89	0.02
TOTAL	FP	FR	Oil & Gas	1.04	0.02
THALES	HO	FR	Industrial Goods & Services	1.05	0.02
SYMRISE AG	SY1G	DE	Chemicals	0.97	0.02
STMICROELECTRONICS	STM	FR	Technology	0.86	0.01
SOLVAY	SOLB	BE	Chemicals	0.93	0.02
SOCIETE GENERALE	GLE	FR	Banks	0.98	0.02
SAINT GOBAIN	SGO	FR	Construction & Materials	0.93	0.02
VINCI	DG	FR	Construction & Materials	1.06	0.02
SUEZ	SEV	FR	Utilities	1.12	0.02
SCHNEIDER ELECTRIC	SU	FR	Industrial Goods & Services	0.93	0.02
SANOFI	SAN	FR	Health Care	1.13	0.02
SAP	SAPG	DE	Technology	1.00	0.02
SAFRAN	SAF	FR	Industrial Goods & Services	1.02	0.02
REXEL	RXL	FR	Industrial Goods & Services	0.93	0.02
RWE AG	RWEG	DE	Utilities	0.92	0.02
TELEPERFORMANCE	TEP	FR	Industrial Goods & Services	0.99	0.02
RENAULT	RNO	FR	Automobiles & Parts	0.91	0.02
RANDSTAD NV	RAND	NL	Industrial Goods & Services	0.95	0.02
PUBLICIS GROUPE SA	PUB	FR	Media	1.17	0.02
KERING	KER	FR	Retail	0.93	0.02
PHILIPS KON	PHIA	NL	Health Care	0.89	0.02
PEUGEOT	UG	FR	Automobiles & Parts	0.84	0.01
PERNOD RICARD	RI	FR	Food & Beverage	1.09	0.02
L'OREAL	OR	FR	Personal & Household Goods	1.06	0.02
ORANGE	ORA	FR	Telecommunications	1.13	0.02
NEXANS	NEX	FR	Industrial Goods & Services	0.98	0.02
AURUBIS AG	NAFG	DE	Basic Resources	0.95	0.02
MUNICH RE	MUVGN	DE	Insurance	1.10	0.02
ARCELORMITTAL SA	MT	NL	Basic Resources	0.89	0.02
MERCK KGA	MERCK	DE	Health Care	1.14	0.02
MICHELIN	ML	FR	Automobiles & Parts	0.91	0.02
LANXESS AG	LXSG	DE	Chemicals	0.90	0.02
LVMH	MC	FR	Personal & Household Goods	1.00	0.02

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KLEPIERRE	LI	FR	Real Estate	1.04	0.02
LINDE AG TENDERED	LIN1	DE	Chemicals	1.16	0.02
SIGNIFY NV	LIGHT	NL	Industrial Goods & Services	0.89	0.02
LEGRAND	LR	FR	Industrial Goods & Services	0.97	0.02
LAGARDERE S.C.A.	MMB	FR	Media	1.02	0.02
KPN KON	KPN	NL	Telecommunications	1.17	0.02
KBC	KBC	BE	Banks	1.01	0.02
INGENICO GROUP	ING	FR	Technology	1.16	0.02
ING GROEP N.V.	INGA	NL	Banks	1.02	0.02
INFINEON TECHNOLOGIE	IFXGN	DE	Technology	0.92	0.02
HENKEL AG & CO PREF	HNKGP	DE	Personal & Household Goods	1.00	0.02
HEINEKEN	HEIA	NL	Food & Beverage	1.07	0.02
HEIDELBERGCEMENT AG	HEIG	DE	Construction & Materials	0.91	0.02
GECINA NOM.	GFC	FR	Real Estate	1.00	0.02
FRAPORT	FRAG	DE	Industrial Goods & Services	0.99	0.02
COVIVIO	COV	FR	Real Estate	1.04	0.02
SODEXO	SW	FR	Travel & Leisure	1.03	0.02
EVONIK INDUSTRIES AG	EVKN	DE	Chemicals	0.89	0.02
ESSILORLUXOTTICA	EL	FR	Health Care	1.10	0.02
ERAMET	ERA	FR	Basic Resources	0.91	0.02
E.ON SE	EONGN	DE	Utilities	1.10	0.02
ENGIE	ENGI	FR	Utilities	1.06	0.02
EDF	EDF	FR	Utilities	1.09	0.02
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	1.18	0.02
DSM KON	DSM	NL	Chemicals	0.90	0.02
DEUTSCHE POST AG	DPW	DE	Industrial Goods & Services	0.99	0.02
DEUTSCHE BOERSE AG	DB1GN	DE	Financial Services	1.07	0.02
DASSAULT SYSTEMES	DSY	FR	Technology	0.95	0.02
DANONE	BN	FR	Food & Beverage	1.09	0.02
NATIXIS	KN	FR	Banks	0.91	0.02
COMMERZBANK AG	CBKG	DE	Banks	0.97	0.02
CARREFOUR	CA	FR	Retail	1.12	0.02
CAPGEMINI	CAP	FR	Technology	0.99	0.02
CREDIT AGRICOLE	ACA	FR	Banks	0.99	0.02
BUREAU VERITAS	BVI	FR	Industrial Goods & Services	0.93	0.02
BPOST	BPOST	BE	Industrial Goods & Services	1.03	0.02
BOUYGUES	EN	FR	Construction & Materials	0.94	0.02
BNP PARIBAS ACT.A	BNP	FR	Banks	0.98	0.02
BAYER AG	BAYER	DE	Chemicals	1.03	0.02
BASF	BAS	DE	Chemicals	0.92	0.02
AXA	CS	FR	Insurance	1.07	0.02
ATOS	ATO	FR	Technology	0.70	0.01
ASR NEDERLAND	ASRNL	NL	Insurance	1.07	0.02
APERAM	APAM	NL	Basic Resources	0.91	0.02
AMUNDI	AMUN	FR	Financial Services	0.93	0.02
ALLIANZ SE	ALVG	DE	Insurance	1.08	0.02
AKZO NOBEL	AKZA	NL	Chemicals	0.98	0.02
ARKEMA	AKE	FR	Chemicals	0.90	0.02
AIR LIQUIDE	AI	FR	Chemicals	1.09	0.02
AIR FRANCE -KLM	AF	FR	Travel & Leisure	1.01	0.02
AIRBUS	AIR	FR	Industrial Goods & Services	1.00	0.02
AEON	AGN	NL	Insurance	1.08	0.02
ADIDAS AG	ADSGN	DE	Personal & Household Goods	1.07	0.02
ADP	ADP	FR	Industrial Goods & Services	1.11	0.02
ACCOR	AC	FR	Travel & Leisure	1.01	0.02
ABN AMRO Group	ABN	NL	Banks	1.00	0.02
COVESTRO AG	1COV	DE	Chemicals	0.83	0.01