

# Euronext® CDP Environment ESG Eurozone EW

## Objective

Euronext CDP Environment ESG Eurozone EW selects the 50 best stocks in terms of free float market capitalisation with the highest Environmental scores included in the Euronext Eurozone 300, the 10% worst S and G scores are excluded from the universe. The ESG scores are provided by CDP and Vigeo Eiris. Constituents are reviewed once a year and their weights are reset on equally weight. 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			Q4 2020	13,94%	P/E Incl. Neg LTM	-
Free float	not mkt cap weighted		YTD	-8,42%	P/E Incl. Neg FY1	-
			2019	23,62%	P/E excl. Neg LTM	21,39
			2018	-13,07%	P/E excl. Neg FY1	22,69
			2017	16,60%	Price/Book	3,16
					Price/Sales	2,90
					Price/Cash Flow	11,42
					Dividend Yield (%)	3,09
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		39,28	2 Year	6,40%	Sharpe Ratio 1 Year	not calc.
Median		23,76	3 Years	-0,53%	Volatility 30 Day	14,23
Largest		174,00	5 Years	3,64%		
Smallest		4,71	Since Base Date 31-Dec-2005	2,12%		
Component Weights		(%)				
Largest		2,24				
Smallest		1,78				
Top ten		21,03				

## Performance of other versions

EN CDP Environment ESG Eurozone EW GR	(%)	EN CDP Environment ESG Eurozone EW NR	(%)	EN CDP Environment ESG Eurozone EW D5%	(%)
Q4 2020	14,46%	Q4 2020	14,34%	Q4 2020	12,91%
YTD	-5,34%	YTD	-6,09%	YTD	-10,68%
2019	28,78%	2019	27,45%	2019	21,24%
2018	-9,98%	2018	-10,77%	2018	-15,15%
2017	20,11%	2017	19,26%	2017	13,46%

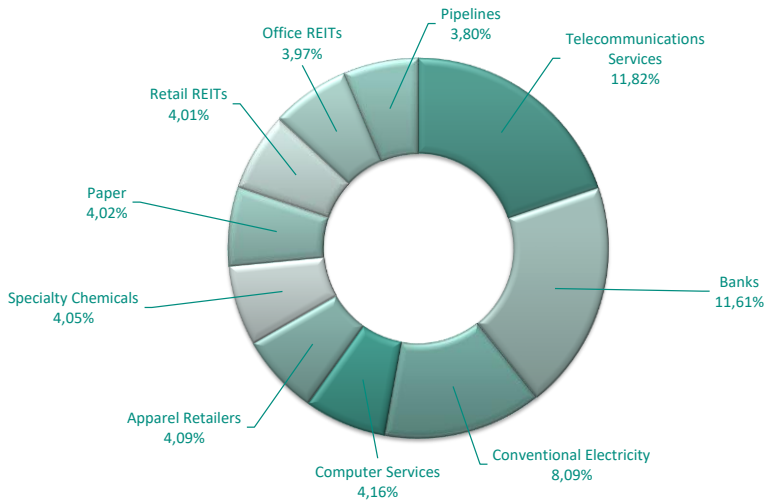
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## Index Facts

Categories	Facts
Weighting	Stocks are equally weighted.
Component Number	50
Review of composition	Annual after the close of the third Friday of March.
Review of weights	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Price; Gross, Net and 5% Decrement return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext CDP Environment ESG Eurozone EW (NL0013941024), 1,000 as of 31 December 2005 Euronext CDP Environment ESG Eurozone EW GR (NL0013941040), 1,000 as of 31 December 2005 Euronext CDP Environment ESG Eurozone EW NR (NL0013941032), 1,000 as of 31 December 2005 Euronext CDP Environment ESG Eurozone EW Decrement 5% (NL0013941057), 1,000 as of 31 December 2005
Date Introduced	The Euronext CDP Environment ESG Eurozone family Index series was introduced on 2 October 2019

### Top 10 sectors breakdown



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## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
CNH INDUSTRIAL NV	CNHI	IT	Commercial Vehicles and Parts	2,204
CAPGEMINI	CAP	FR	Computer Services	2,185
KERING	KER	FR	Apparel Retailers	2,135
EDP	EDP	PT	Alternative Electricity	2,126
SAP	SAPG	DE	Software	2,084
IBERDROLA	IBE	ES	Conventional Electricity	2,076
LINDE PLC	LINI	DE	Specialty Chemicals	2,063
SYMRIS AG	SY1G	DE	Chemicals: Diversified	2,061
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2,058
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,043
UNILEVER	UNA	NL	Personal Products	2,042
SUEZ	SEV	FR	Water	2,035
WORLDLINE	WLN	FR	Transaction Processing Services	2,034
HEIDELBERGCEMENT AG	HEIG	DE	Cement	2,030
RELX	REL	NL	Publishing	2,028
ENEL	ENEI	IT	Conventional Electricity	2,026
KPN KON	KPN	NL	Telecommunications Services	2,024
STORA ENSO OYJ	STERV	FI	Paper	2,022
NESTE OIL OYJ	NESTE	FI	Oil Refining and Marketing	2,019
SNAM RETE GAS SPA	SRG	IT	Pipelines	2,016
RED ELECTRICA CORP	REE	ES	Conventional Electricity	2,010
L'OREAL	OR	FR	Cosmetics	2,007
ELISA OYJ	ELISA	FI	Telecommunications Services	2,003
UPM-KYMMENE OYJ	UPM	FI	Paper	1,998
PHILIPS KON	PHIA	NL	Medical Equipment	1,995
AIR LIQUIDE	AI	FR	Specialty Chemicals	1,989
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1,988
GECINA	GFC	FR	Office REITs	1,988
BBVA	BBVA	ES	Banks	1,987
DANONE	BN	FR	Food Products	1,984
ENDESA	ELE	ES	Conventional Electricity	1,984
COVIVIO	COV	FR	Office REITs	1,982
ATOS	ATO	FR	Computer Services	1,978
AB INBEV	ABI	BE	Brewers	1,976
ORANGE	ORA	FR	Telecommunications Services	1,972
INTESA SANPAOLO SPA	ISP	IT	Banks	1,966
INDITEX	ITX	ES	Apparel Retailers	1,959
KLEPIERRE	LI	FR	Retail REITs	1,956
BAYER AG	BAYER	DE	Pharmaceuticals	1,951
J.MARTINS,SGPS	JMT	PT	Food Retailers and Wholesalers	1,951
BNP PARIBAS ACT.A	BNP	FR	Banks	1,949
FERROVIAL SA	FER	ES	Engineering and Contracting Serv	1,948
CELLNEX TELECOM	CLNX	ES	Telecommunications Services	1,943
KBC	KBC	BE	Banks	1,939
AXA	CS	FR	Full Line Insurance	1,926
SAINT GOBAIN	SGO	FR	Building Materials: Other	1,921
ING GROEP N.V.	INGA	NL	Banks	1,919
TELEFONICA	TEF	ES	Telecommunications Services	1,892
CAIXABANK	CABK	ES	Banks	1,846
ENAGAS	ENAG	ES	Pipelines	1,786