

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

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Mar-21
Full			Q1 2021	7,45%	P/E Incl. Neg LTM	14,50
Free float	not mkt cap weighted		YTD	7,45%	P/E Incl. Neg FY1	38,17
			2020	-8,42%	P/E excl. Neg LTM	25,46
			2019	23,62%	P/E excl. Neg FY1	38,17
			2018	-13,07%	Price/Book	2,93
					Price/Sales	2,73
					Price/Cash Flow	6,98
					Dividend Yield (%)	3,27
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		39,70	2 Year	4,47%	Sharpe Ratio 1 Year	not calc.
Median		26,01	3 Years	3,12%	Volatility 30 Day	10,78
Largest		182,96	5 Years	6,71%		
Smallest		5,64	Since Base Date 31-Dec-2005	2,57%		
Component Weights		(%)				
Largest		2,31				
Smallest		1,83				
Top ten		21,3				

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%	(%)
Q1 2021	7,81%	Q1 2021	7,72%	Q1 2021	6,41%
YTD	7,81%	YTD	7,72%	YTD	6,41%
2020	-5,34%	2020	-6,09%	2020	-10,68%
2019	28,78%	2019	27,45%	2019	21,24%
2018	-9,98%	2018	-10,77%	2018	-15,15%

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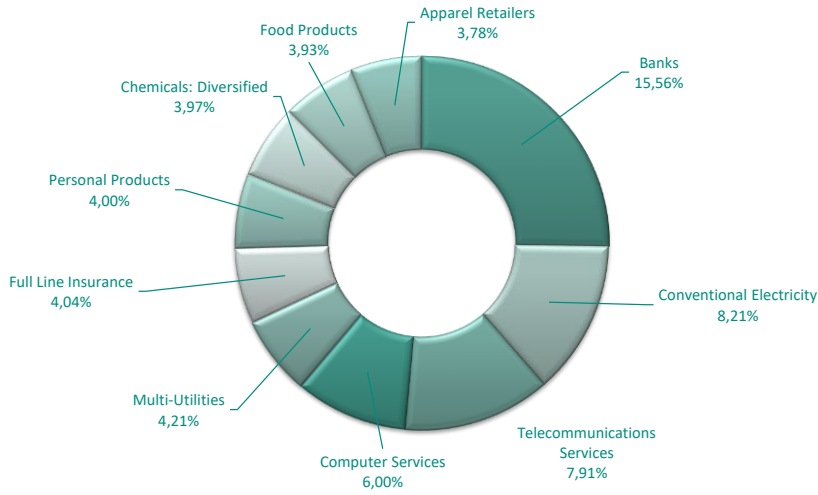
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Index Facts

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 (%)
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	2,308
E.ON SE	EONGN	DE	Multi-Utilities	2,236
SIGNIFY NV	LIGHT	NL	Building Materials: Other	2,211
HEIDELBERGCEMENT AG	HEIG	DE	Cement	2,108
CELLNEX TELECOM	CLNX	ES	Telecommunications Services	2,099
STMICROELECTRONICS	STM	FR	Semiconductors	2,091
RED ELECTRICA CORP	REE	ES	Conventional Electricity	2,082
SNAM RETE GAS SPA	SRG	IT	Pipelines	2,057
ATOS	ATO	FR	Computer Services	2,055
NN GROUP	NN	NL	Life Insurance	2,052
ENDESA	ELE	ES	Conventional Electricity	2,047
ENEL	ENEI	IT	Conventional Electricity	2,047
TERNA RETE ELETTRICA	TRN	IT	Conventional Electricity	2,039
PHILIPS KON	PHIA	NL	Medical Equipment	2,037
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,032
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,031
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,028
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,022
CAIXABANK	CABK	ES	Banks	2,017
DSM KON	DSM	NL	Food Products	2,011
CAPGEMINI	CAP	FR	Computer Services	2,010
BEIERSDORF AG	BEIA	DE	Personal Products	2,008
ING GROEP N.V.	INGA	NL	Banks	2,005
EDP	EDP	PT	Alternative Electricity	2,003
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	2,003
SYMRISE AG	SY1G	DE	Chemicals: Diversified	2,002
MUNICH RE	MUVGN	DE	Reinsurance	1,996
CREDIT AGRICOLE	ACA	FR	Banks	1,995
UNILEVER	UNA	NL	Personal Products	1,994
SAP	SAPG	DE	Software	1,994
AB INBEV	ABI	BE	Brewers	1,982
BNP PARIBAS ACT.A	BNP	FR	Banks	1,974
ENGIE	ENGI	FR	Multi-Utilities	1,973
L'OREAL	OR	FR	Cosmetics	1,972
BASF	BAS	DE	Chemicals: Diversified	1,969
INTESA SANPAOLO SPA	ISP	IT	Banks	1,963
KPN KON	KPN	NL	Telecommunications Services	1,947
GECINA	GFC	FR	Office REITs	1,944
AMADEUS IT GROUP	AMS	ES	Computer Services	1,934
WORLDLINE	WLN	FR	Transaction Processing Services	1,933
DANONE	BN	FR	Food Products	1,923
KERING	KER	FR	Apparel Retailers	1,916
KBC	KBC	BE	Banks	1,905
VEOLIA ENVIRON.	VIE	FR	Water	1,902
UPM-KYMMENE OYJ	UPM	FI	Paper	1,901
UNICREDIT	CRDI	IT	Banks	1,872
ZALANDO SE	ZALG	DE	Apparel Retailers	1,861
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,852
TELEFONICA	TEF	ES	Telecommunications Services	1,834
BBVA	BBVA	ES	Banks	1,825