

# Euronext <sup>®</sup> CDP Environment Eurozone EW

## Objective

The Euronext <sup>®</sup> CDP Environment Eurozone EW tracks the performance of the top 50 stocks in the Eurozone, ranked by their environmental score as determined by CDP. Constituents are reviewed on an annual 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

Dec-20

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap weighted	Q4 2020	13,81%	P/E Incl. Neg LTM	-
Free float		YTD	-9,40%	P/E Incl. Neg FY1	-
		2019	22,08%	P/E excl. Neg LTM	23,49
		2018	-12,50%	P/E excl. Neg FY1	20,99
		2017	16,98%	Price/Book	3,14
<b>Components (full)</b>	<b>EUR Bil</b>	<b>Annualized</b>	<b>(%)</b>	Price/Sales	3,02
Average	37,69	2 Year	5,17%	Price/Cash Flow	12,18
Median	23,76	3 Years	-1,08%	Dividend Yield (%)	2,89
Largest	174,00	5 Years	3,32%	<b>Risk</b>	
Smallest	4,71	Since Base Date 31-Dec-2005	1,97%	Sharpe Ratio 1 Year	not calc.
<b>Component Weights</b>	<b>(%)</b>			Volatility 30 Day	14,17
Largest	2,19				
Smallest	1,79				
Top ten	20,88				

## Performance of other versions

Euronext CDP Environment Eurozone EW NR	(%)	Euronext CDP Environment Eurozone EW GR	(%)
Q4 2020	14,21%	Q4 2020	14,32%
YTD	-7,11%	YTD	-6,38%
2019	25,88%	2019	27,20%
2018	-10,22%	2018	-9,43%
2017	19,65%	2017	20,47%

EN CDP Environment Eurozone EW D4% NR	(%)	Euronext CDP Environment Eurozone EW D5%	(%)
Q4 2020	13,07%	Q4 2020	12,79%
YTD	-10,77%	YTD	-11,66%
2019	20,95%	2019	19,74%
2018	-13,76%	2018	-14,62%
2017	14,97%	2017	13,83%

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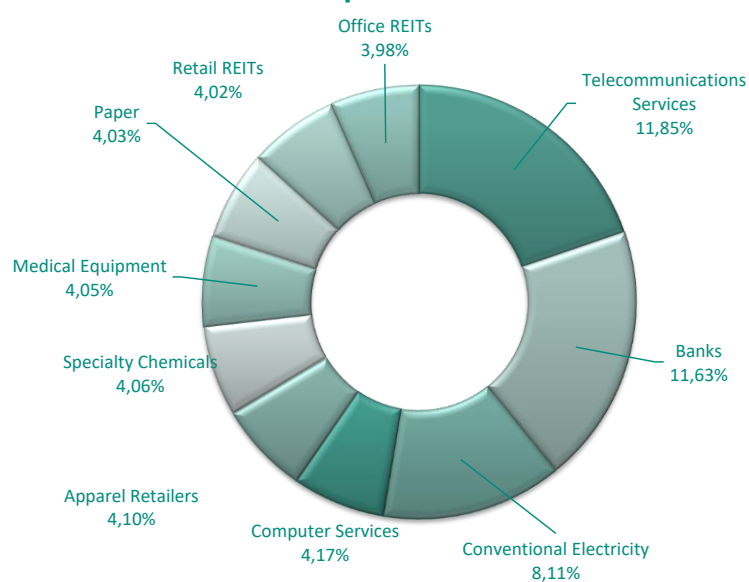
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## Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	50
Review of the 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	Decrement Return Index; Price, Gross and Net Return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext CDP Environment Eurozone EW (NL0013352560) 1,000 as of 31 December 2005 Euronext CDP Environment Eurozone EW NR (NL0013352578) 1,000 as of 31 December 2005 Euronext CDP Environment Eurozone EW GR (NL0013352586) 1,000 as of 31 December 2005 Euronext CDP Environment Eurozone EW Decrement 5% (NL0013352594) 1,000 as of 31 December 2005 Euronext CDP Environment Eurozone EW Decrement 4% NR (NL0015000018) 1,000 as of 31 December 2005
Date Introduced	The Euronext CDP Environment Eurozone EW family Index series was introduced on 13 February 2019

## Top 10 sectors



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## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
CAPGEMINI	CAP	FR	Computer Services	2,19
KERING	KER	FR	Apparel Retailers	2,14
EDP	EDP	PT	Alternative Electricity	2,13
IBERDROLA	IBE	ES	Conventional Electricity	2,08
LINDE PLC	LINI	DE	Specialty Chemicals	2,07
SYMRISE AG	SY1G	DE	Chemicals: Diversified	2,07
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2,06
SIEMENS HEALTHINEERS	SHLG	DE	Medical Equipment	2,05
AENA SME	AENA	ES	Transportation Services	2,05
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,05
UNILEVER	UNA	NL	Personal Products	2,05
SUEZ	SEV	FR	Water	2,04
WORLDLINE	WLN	FR	Transaction Processing Services	2,04
HEIDELBERGCEMENT AG	HEIG	DE	Cement	2,03
RELX	REL	NL	Publishing	2,03
ENEL	ENEI	IT	Conventional Electricity	2,03
KPN KON	KPN	NL	Telecommunications Services	2,03
STORA ENSO OYJ	STERV	FI	Paper	2,03
NESTE OIL OYJ	NESTE	FI	Oil Refining and Marketing	2,02
SNAM RETE GAS SPA	SRG	IT	Pipelines	2,02
RED ELECTRICA CORP	REE	ES	Conventional Electricity	2,01
L'OREAL	OR	FR	Cosmetics	2,01
ELISA OYJ	ELISA	FI	Telecommunications Services	2,01
UPM-KYMMENE OYJ	UPM	FI	Paper	2,00
PHILIPS KON	PHIA	NL	Medical Equipment	2,00
AIR LIQUIDE	AI	FR	Specialty Chemicals	1,99
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1,99
GECINA	GFC	FR	Office REITs	1,99
BBVA	BBVA	ES	Banks	1,99
DANONE	BN	FR	Food Products	1,99
ENDESA	ELE	ES	Conventional Electricity	1,99
COVIVIO	COV	FR	Office REITs	1,99
ATOS	ATO	FR	Computer Services	1,98
AB INBEV	ABI	BE	Brewers	1,98
ORANGE	ORA	FR	Telecommunications Services	1,98
INTESA SANPAOLO SPA	ISP	IT	Banks	1,97
INDITEX	ITX	ES	Apparel Retailers	1,96
KLEPIERRE	LI	FR	Retail REITs	1,96
BAYER AG	BAYER	DE	Pharmaceuticals	1,96
J.MARTINS,SGPS	JMT	PT	Food Retailers and Wholesalers	1,95
BNP PARIBAS ACT.A	BNP	FR	Banks	1,95
FERROVIAL SA	FER	ES	Engineering and Contracting Serv	1,95
CELLNEX TELECOM	CLNX	ES	Telecommunications Services	1,95
KBC	KBC	BE	Banks	1,94
AXA	CS	FR	Full Line Insurance	1,93

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SAINT GOBAIN	SGO	FR	Building Materials: Other	1,92
ING GROEP N.V.	INGA	NL	Banks	1,92
TELEFONICA	TEF	ES	Telecommunications Services	1,90
CAIXABANK	CABK	ES	Banks	1,85
ENAGAS	ENAG	ES	Pipelines	1,79

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