

Euronext ® CDP Environment Eurozone EW

Objective

The Euronext ® 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

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Mar-21
Full	not mkt cap		Q1 2021	7,11%	P/E Incl. Neg LTM	12,26
Free float	weighted		YTD	7,11%	P/E Incl. Neg FY1	40,79
			2020	-9,40%	P/E excl. Neg LTM	26,31
			2019	22,08%	P/E excl. Neg FY1	40,79
			2018	-12,50%	Price/Book	2,99
					Price/Sales	2,81
					Price/Cash Flow	9,65
					Dividend Yield (%)	2,90
Components (full)		EUR Bil	Annualized		(%)	Risk
Average		39,56	2 Year	3,39%	Sharpe Ratio 1 Year	not calc.
Median		26,01	3 Years	2,33%	Volatility 30 Day	10,53
Largest		182,96	5 Years	6,33%		
Smallest		5,64	Since Base Date 31-Dec-2005	2,40%		
Component Weights		(%)				
Largest		2,31				
Smallest		1,83				
Top ten		21,42				

Performance of other versions

Euronext CDP Environment Eurozone EW NR		(%)	Euronext CDP Environment Eurozone EW GR		(%)
Q1 2021		7,41%	Q1 2021		7,51%
YTD		7,41%	YTD		7,51%
2020		-7,11%	2020		-6,38%
2019		25,88%	2019		27,20%
2018		-10,22%	2018		-9,43%

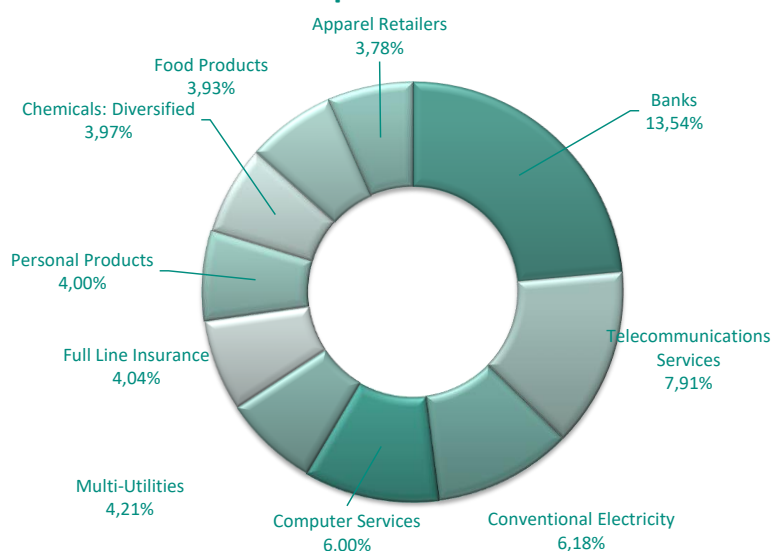
EN CDP Environment Eurozone EW D4% NR		(%)	Euronext CDP Environment Eurozone EW D5%		(%)
Q1 2021		6,36%	Q1 2021		6,10%
YTD		6,36%	YTD		6,10%
2020		-10,77%	2020		-11,66%
2019		20,95%	2019		19,74%
2018		-13,76%	2018		-14,62%

Euronext ® CDP Environment Eurozone EW

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



Euronext® CDP Environment Eurozone EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	2,31
E.ON SE	EONGN	DE	Multi-Utilities	2,24
SIGNIFY NV	LIGHT	NL	Building Materials: Other	2,21
GEA GROUP AG	G1AG	DE	Machinery: Industrial	2,17
HEIDELBERGCEMENT AG	HEIG	DE	Cement	2,11
CELLNEX TELECOM	CLNX	ES	Telecommunications Services	2,10
STMICROELECTRONICS	STM	FR	Semiconductors	2,09
RED ELECTRICA CORP	REE	ES	Conventional Electricity	2,08
SNAM RETE GAS SPA	SRG	IT	Pipelines	2,06
ATOS	ATO	FR	Computer Services	2,05
NN GROUP	NN	NL	Life Insurance	2,05
ENDESA	ELE	ES	Conventional Electricity	2,05
ENEL	ENEI	IT	Conventional Electricity	2,05
PHILIPS KON	PHIA	NL	Medical Equipment	2,04
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,03
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,03
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,03
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,02
DSM KON	DSM	NL	Food Products	2,01
CAPGEMINI	CAP	FR	Computer Services	2,01
BEIERSDORF AG	BEIA	DE	Personal Products	2,01
ING GROEP N.V.	INGA	NL	Banks	2,01
EDP	EDP	PT	Alternative Electricity	2,00
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	2,00
SYMRISE AG	SY1G	DE	Chemicals: Diversified	2,00
MUNICH RE	MUVGN	DE	Reinsurance	2,00
CREDIT AGRICOLE	ACA	FR	Banks	2,00
UNILEVER	UNA	NL	Personal Products	1,99
SAP	SAPG	DE	Software	1,99
AB INBEV	ABI	BE	Brewers	1,98
BNP PARIBAS ACT.A	BNP	FR	Banks	1,97
ENGIE	ENGI	FR	Multi-Utilities	1,97
L'OREAL	OR	FR	Cosmetics	1,97
BASF	BAS	DE	Chemicals: Diversified	1,97
INTESA SANPAOLO SPA	ISP	IT	Banks	1,96
KPN KON	KPN	NL	Telecommunications Services	1,95
GECINA	GFC	FR	Office REITs	1,94
AMADEUS IT GROUP	AMS	ES	Computer Services	1,93
WORLDLINE	WLN	FR	Transaction Processing Services	1,93
DANONE	BN	FR	Food Products	1,92
KERING	KER	FR	Apparel Retailers	1,92
KBC	KBC	BE	Banks	1,91
VEOLIA ENVIRON.	VIE	FR	Water	1,90
UPM-KYMMENE OYJ	UPM	FI	Paper	1,90
AENA SME	AENA	ES	Transportation Services	1,89

Euronext® CDP Environment Eurozone EW

UNICREDIT	CRDI	IT	Banks	1,87
ZALANDO SE	ZALG	DE	Apparel Retailers	1,86
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,85
TELEFONICA	TEF	ES	Telecommunications Services	1,83
BBVA	BBVA	ES	Banks	1,82

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.