

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:

Statistics

Jun-21

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap		Q2 2021	2.88%	P/E Incl. Neg LTM	-
Free float	weighted		YTD	10.19%	P/E Incl. Neg FY1	22.12
			2020	-9.40%	P/E excl. Neg LTM	26.18
			2019	22.08%	P/E excl. Neg FY1	29.29
			2018	-12.50%	Price/Book	3.67
					Price/Sales	3.45
					Price/Cash Flow	13.86
					Dividend Yield (%)	2.43
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		41.5	2 Year	4.11%	Sharpe Ratio 1 Year	not calc.
Median		26.8	3 Years	2.70%	Volatility 30 Day	9.08
Largest		210.7	5 Years	7.83%		
Smallest		5.64	Since Base Date 31-Dec-2005	2.54%		
Component Weights		(%)				
Largest		10.15				
Smallest		0.27				
Top ten		20.99				

Performance of other versions

Euronext CDP Environment Eurozone EW NR		(%)	Euronext CDP Environment Eurozone EW GR		(%)
Q2 2021		4.58%	Q2 2021		5.11%
YTD		12.34%	YTD		13.00%
2020		-7.11%	2020		-6.38%
2019		25.88%	2019		27.20%
2018		-10.22%	2018		-9.43%

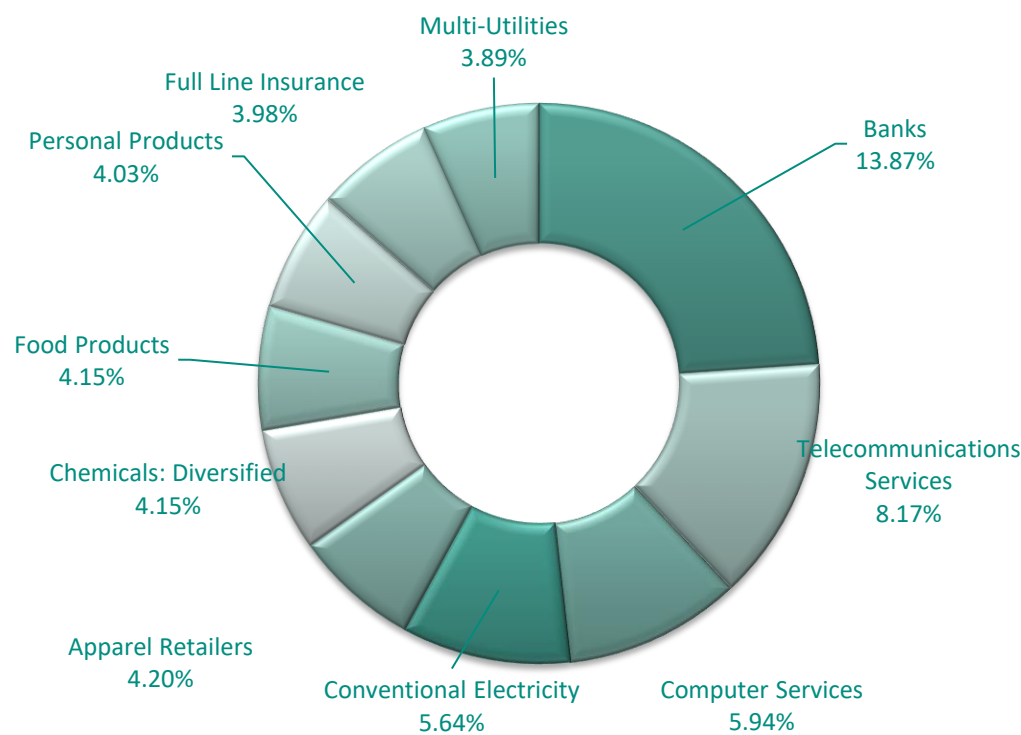
EN CDP Environment Eurozone EW D4% NR		(%)	Euronext CDP Environment Eurozone EW D5%		(%)
Q2 2021		3.55%	Q2 2021		3.29%
YTD		10.13%	YTD		9.59%
2020		-10.77%	2020		-11.66%
2019		20.95%	2019		19.74%
2018		-13.76%	2018		-14.62%

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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	<p>Euronext CDP Environment Eurozone EW (NL0013352560) 1,000 as of 31 December 2005</p> <p>Euronext CDP Environment Eurozone EW NR (NL0013352578) 1,000 as of 31 December 2005</p> <p>Euronext CDP Environment Eurozone EW GR (NL0013352586) 1,000 as of 31 December 2005</p> <p>Euronext CDP Environment Eurozone EW Decrement 5% (NL0013352594) 1,000 as of 31 December 2005</p> <p>Euronext CDP Environment Eurozone EW Decrement 4% NR (NL0015000018) 1,000 as of 31 December 2005</p>
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 (%)
ZALANDO SE	ZALG	DE	Apparel Retailers	2.18
WORLDLINE	WLN	FR	Transaction Processing Services	2.01
VEOLIA ENVIRON.	VIE	FR	Water	2.02
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1.90
UPM-KYMMENE OYJ	UPM	FI	Paper	2.00
UNILEVER	UNA	NL	Personal Products	2.00
TELEFONICA	TEF	ES	Telecommunications Services	1.99
SYMRISE AG	SY1G	DE	Chemicals: Diversified	2.10
STMICROELECTRONICS	STM	FR	Semiconductors	1.99
SNAM RETE GAS SPA	SRG	IT	Pipelines	1.95
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	2.15
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.05
SAP	SAPG	DE	Software	2.05
RED ELECTRICA CORP	REE	ES	Conventional Electricity	1.85
KERING	KER	FR	Apparel Retailers	2.02
PHILIPS KON	PHIA	NL	Medical Equipment	1.92
L'OREAL	OR	FR	Cosmetics	1.98
NN GROUP	NN	NL	Life Insurance	1.99
MUNICH RE	MUVGN	DE	Reinsurance	1.97
SIGNIFY NV	LIGHT	NL	Building Materials: Other	2.11
KPN KON	KPN	NL	Telecommunications Services	2.03
KBC	KBC	BE	Banks	1.96
INTESA SANPAOLO SPA	ISP	IT	Banks	1.98
ING GROEP N.V.	INGA	NL	Banks	2.03
HEIDELBERGCEMENT AG	HEIG	DE	Cement	1.99
GEA GROUP AG	G1AG	DE	Machinery: Industrial	2.03
GECINA	GFC	FR	Office REITs	1.98
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	2.02
E.ON SE	EONGN	DE	Multi-Utilities	1.96
ENGIE	ENGI	FR	Multi-Utilities	1.93
ENEL	ENEI	IT	Conventional Electricity	1.96
ENDESA	ELE	ES	Conventional Electricity	1.84
EDP	EDP	PT	Alternative Electricity	1.92
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2.05
DSM KON	DSM	NL	Food Products	2.10
DANONE	BN	FR	Food Products	2.05
UNICREDIT	CRDI	IT	Banks	1.95
CELLNEX TELECOM	CLNX	ES	Telecommunications Services	2.10
CAPGEMINI	CAP	FR	Computer Services	2.08
CREDIT AGRICOLE	ACA	FR	Banks	1.98
BNP PARIBAS ACT.A	BNP	FR	Banks	1.94
BEIERSDORF AG	BEIA	DE	Personal Products	2.03
BBVA	BBVA	ES	Banks	2.02
BASF	BAS	DE	Chemicals: Diversified	2.05
ATOS	ATO	FR	Computer Services	1.95

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AMADEUS IT GROUP	AMS	ES	Computer Services	1.91
ALLIANZ SE	ALVG	DE	Full Line Insurance	1.96
AIR LIQUIDE	AI	FR	Specialty Chemicals	2.07
AENA SME	AENA	ES	Transportation Services	1.98
AB INBEV	ABI	BE	Brewers	1.91

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