

Euronext® CDP Water Eurozone EW

Objective

Euronext CDP Water Eurozone EW selects the 50 best stocks in terms of free float market capitalisation with the highest CDP Water score included in the Euronext Eurozone 300 index, 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 quarterly. 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	7,95%	P/E Incl. Neg LTM	17,81
Free float	not mkt cap weighted		YTD	7,95%	P/E Incl. Neg FY1	25,29
			2020	1,12%	P/E excl. Neg LTM	27,77
			2019	23,59%	P/E excl. Neg FY1	25,29
			2018	-15,60%	Price/Book	4,09
					Price/Sales	3,22
					Price/Cash Flow	10,01
					Dividend Yield (%)	2,28
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		61,97	2 Year	10,01%	Sharpe Ratio 1 Year	not calc.
Median		42,81	3 Years	5,56%	Volatility 30 Day	11,20
Largest		286,75	5 Years	7,40%		
Smallest		9,46	Since Base Date 22-Mar-2011	4,93%		
Component Weights		(%)				
Largest		2,27				
Smallest		1,74				
Top ten		21,25				

Performance of other versions

Euronext CDP Water Eurozone EW NR	(%)	Euronext CDP Water Eurozone EW GR	(%)	Euronext CDP Water Eurozone EW D5%	(%)
Q1 2021	8,24%	Q1 2021	8,34%	Q1 2021	6,92%
YTD	8,24%	YTD	8,34%	YTD	6,92%
2020	3,09%	2020	3,72%	2020	-1,95%
2019	26,66%	2019	27,68%	2019	20,49%
2018	-13,60%	2018	-12,95%	2018	-17,84%

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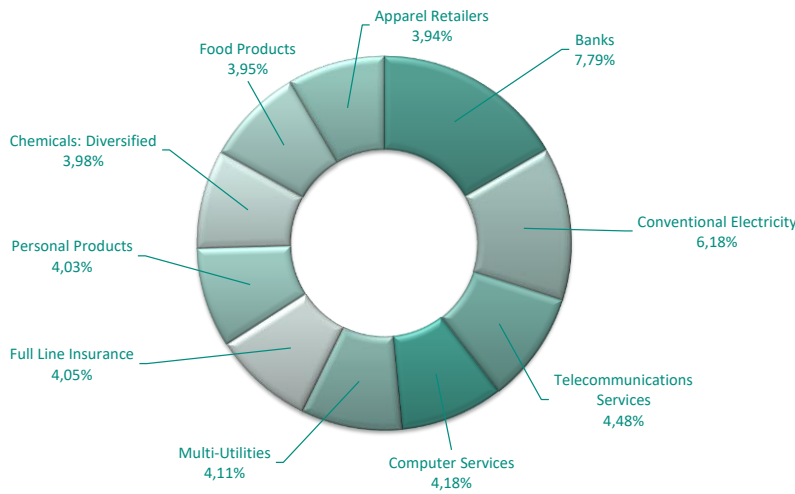
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Index Facts

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 Water Eurozone EW (NL00150005G1), 1,000 as of 22 March 2010 Euronext CDP Water Eurozone EW GR (NL00150005E6), 1,000 as of 22 March 2010 Euronext CDP Water Eurozone EW NR (NL00150005F3), 1,000 as of 22 March 2010 Euronext CDP Water Eurozone EW Decrement 5% (NL00150005D8), 1,000 as of 22 March 2010
Date Introduced	The Euronext CDP Water Eurozone family Index series was introduced on 6 January 2021

Top 10 sectors breakdown



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASM INTERNATIONAL	ASM	NL	Production Technology Equipment	2,269
ASML HOLDING	ASML	NL	Production Technology Equipment	2,211
MERCK KGA	MERCK	DE	Pharmaceuticals	2,136
HEIDELBERGCEMENT AG	HEIG	DE	Cement	2,114
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2,110
HENKEL AG & CO PREF	HNKGP	DE	Household Equipment and Product	2,102
STMICROELECTRONICS	STM	FR	Semiconductors	2,096
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2,082
LINDE PLC	LINI	DE	Specialty Chemicals	2,081
ENEL	ENEI	IT	Conventional Electricity	2,052
RELX	REN	NL	Publishing	2,046
PHILIPS KON	PHIA	NL	Medical Equipment	2,042
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,037
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,036
SMURFIT KAPPA GP	SK3	IE	Containers and Packaging	2,033
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,033
SANOFI	SAN	FR	Pharmaceuticals	2,030
SIEMENS AG	SIE	DE	Diversified Industrials	2,030
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,027
CAPGEMINI	CAP	FR	Computer Services	2,015
BAYER AG	BAYER	DE	Pharmaceuticals	2,015
CNH INDUSTRIAL NV	CNHI	IT	Commercial Vehicles and Parts	2,012
ING GROEP N.V.	INGA	NL	Banks	2,010
ENI	ENI	IT	Integrated Oil and Gas	2,009
EDP	EDP	PT	Alternative Electricity	2,008
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	2,008
SYMRISE AG	SY1G	DE	Chemicals: Diversified	2,007
MUNICH RE	MUVGN	DE	Reinsurance	2,001
ALSTOM	ALO	FR	Electrical Components	2,000
UNILEVER	UNA	NL	Personal Products	1,999
SAP	SAPG	DE	Software	1,999
AB INBEV	ABI	BE	Brewers	1,986
MICHELIN	ML	FR	Tires	1,981
BNP PARIBAS ACT.A	BNP	FR	Banks	1,979
L'OREAL	OR	FR	Cosmetics	1,977
BASF	BAS	DE	Chemicals: Diversified	1,974
LVMH	MC	FR	Clothing and Accessories	1,971
INTESA SANPAOLO SPA	ISP	IT	Banks	1,968
AMADEUS IT GROUP	AMS	ES	Computer Services	1,938
TOTAL	FP	FR	Integrated Oil and Gas	1,931
DANONE	BN	FR	Food Products	1,928
KERING	KER	FR	Apparel Retailers	1,920
UPM-KYMMENE OYJ	UPM	FI	Paper	1,906
HERMES INTL	RMS	FR	Clothing and Accessories	1,896
AIRBUS	AIR	FR	Aerospace	1,885
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,857
ADIDAS AG	ADSGN	DE	Footwear	1,842
CONTINENTAL AG	CONG	DE	Tires	1,840
BBVA	BBVA	ES	Banks	1,829
NESTE OIL OYJ	NESTE	FI	Oil Refining and Marketing	1,743