

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:

Statistics

Jun-21

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full			Q2 2021	4.47%	P/E Incl. Neg LTM	4.90
Free float	not mkt cap weighted		YTD	34.63%	P/E Incl. Neg FY1	30.32
			2020	-15.30%	P/E excl. Neg LTM	35.01
			2019	23.59%	P/E excl. Neg FY1	30.32
			2018	-15.60%	Price/Book	6.13
					Price/Sales	5.13
					Price/Cash Flow	21.82
					Dividend Yield (%)	1.98
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		66.1	2 Year	10.67%	Sharpe Ratio 1 Year	not calc.
Median		43.4	3 Years	7.19%	Volatility 30 Day	9.45
Largest		333.8	5 Years	8.96%		
Smallest		10.12	Since Base Date 22-Mar-2011	5.25%		
Component Weights		(%)				
Largest		10.10				
Smallest		0.31				
Top ten		20.93				

Performance of other versions

Euronext CDP Water Eurozone EW NR	(%)	Euronext CDP Water Eurozone EW GR	(%)	Euronext CDP Water Eurozone EW D5%	(%)
Q2 2021	5.70%	Q2 2021	6.10%	Q2 2021	4.39%
YTD	36.59%	YTD	37.23%	YTD	33.25%
2020	-13.65%	2020	-13.12%	2020	-17.88%
2019	26.66%	2019	27.68%	2019	20.49%
2018	-13.60%	2018	-12.95%	2018	-17.84%

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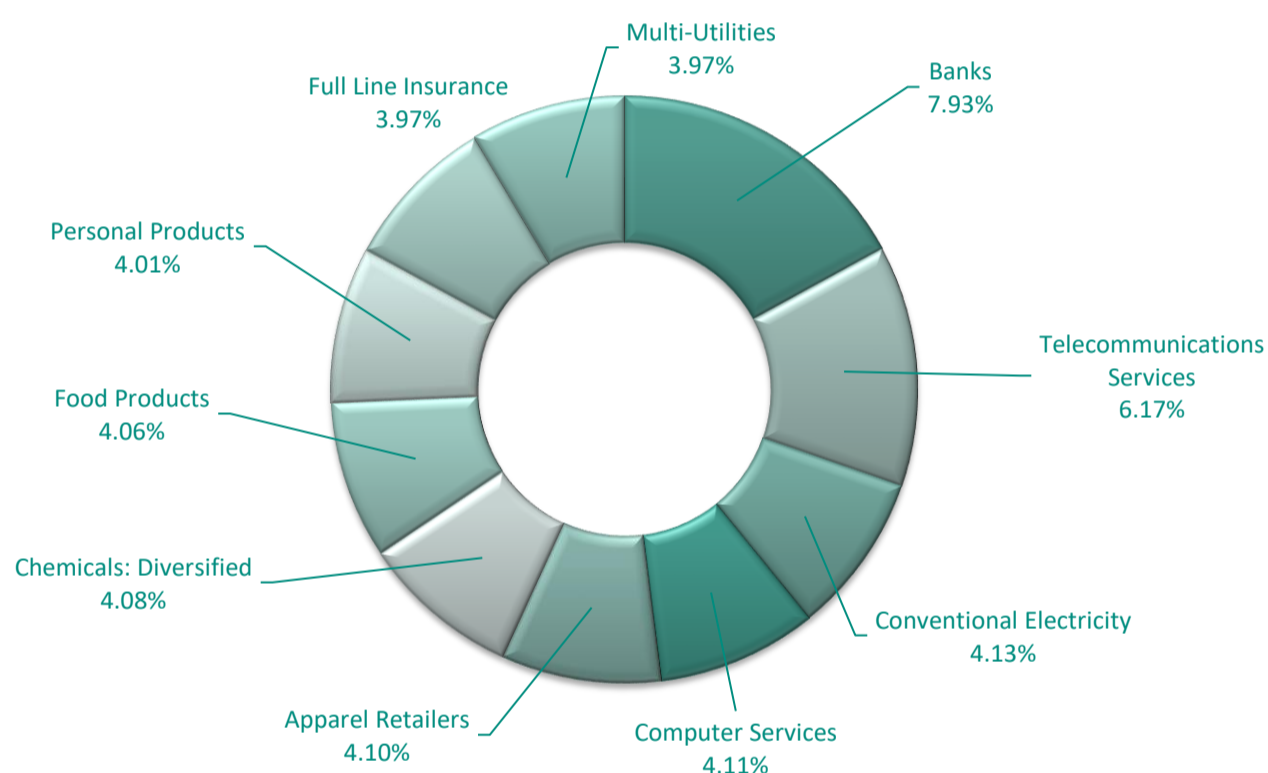
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Index Facts

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



Euronext® CDP Water Eurozone EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1.892
UPM-KYMMENE OYJ	UPM	FI	Paper	1.994
UNILEVER	UNA	NL	Personal Products	1.992
TOTALENERGIES	TTE	FR	Integrated Oil and Gas	1.901
SYMRISE AG	SY1G	DE	Chemicals: Diversified	2.094
STMICROELECTRONICS	STM	FR	Semiconductors	1.982
SMURFIT KAPPA GP	SK3	IE	Containers and Packaging	2.047
SIEMENS AG	SIE	DE	Diversified Industrials	1.993
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.039
SANOFI	SAN	FR	Pharmaceuticals	2.026
SAP	SAPG	DE	Software	2.040
RELX	REN	NL	Publishing	2.019
KERING	KER	FR	Apparel Retailers	2.005
PHILIPS KON	PHIA	NL	Medical Equipment	1.908
L'OREAL	OR	FR	Cosmetics	1.970
NESTE OIL OYJ	NESTE	FI	Oil Refining and Marketing	1.969
MUNICH RE	MUVGN	DE	Reinsurance	1.957
MERCK KGA	MERCK	DE	Pharmaceuticals	2.178
MICHELIN	ML	FR	Tires	2.085
LVMH	MC	FR	Clothing and Accessories	1.977
LINDE PLC	LINI	DE	Specialty Chemicals	2.047
INTESA SANPAOLO SPA	ISP	IT	Banks	1.968
ING GROEP N.V.	INGA	NL	Banks	2.023
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2.032
HERMES INTL	RMS	FR	Clothing and Accessories	2.082
HENKEL AG & CO PREF	HNKGP	DE	Household Equipment and Produc	1.923
HEIDELBERGCEMENT AG	HEIG	DE	Cement	1.983
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	2.009
ENI	ENI	IT	Integrated Oil and Gas	1.950
ENEL	ENEI	IT	Conventional Electricity	1.945
EDP	EDP	PT	Alternative Electricity	1.915
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2.040
DANONE	BN	FR	Food Products	2.041
CONTINENTAL AG	CONG	DE	Tires	1.999
CNH INDUSTRIAL NV	CNHI	IT	Commercial Vehicles and Parts	1.984
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2.005
CAPGEMINI	CAP	FR	Computer Services	2.074
BNP PARIBAS ACT.A	BNP	FR	Banks	1.935
BBVA	BBVA	ES	Banks	2.009
BAYER AG	BAYER	DE	Pharmaceuticals	1.962
BASF	BAS	DE	Chemicals: Diversified	2.039
ASML HOLDING	ASML	NL	Production Technology Equipment	2.023
ASM INTERNATIONAL	ASM	NL	Production Technology Equipment	2.082
AMADEUS IT GROUP	AMS	ES	Computer Services	1.899
ALLIANZ SE	ALVG	DE	Full Line Insurance	1.952
ALSTOM	ALO	FR	Electrical Components	1.934
AIR LIQUIDE	AI	FR	Specialty Chemicals	2.055
AIRBUS	AIR	FR	Aerospace	1.939
ADIDAS AG	ADSGN	DE	Footwear	2.183
AB INBEV	ABI	BE	Brewers	1.899