

Euronext® Water and Ocean Europe 40 EW

Objective

The Euronext Water and Ocean Europe 40 EW reflects the performance of the 40 companies with the highest ranked Water and Ocean performance score in the Euronext Europe 500 index and the highest free float market capitalization. The Water & Ocean score is provided by ISS Oekom. Constituents are reviewed once a year and their weights are reset on equally weight. 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	Dec-20
Full			Q4 2020	13,94%	P/E Incl. Neg LTM	60,37
	not mkt cap weighted		YTD	-0,99%	P/E Incl. Neg FY1	16,98
Free float			2019	19,07%	P/E excl. Neg LTM	70,30
			2018	-10,98%	P/E excl. Neg FY1	20,85
			2017	9,78%	Price/Book	3,57
					Price/Sales	2,67
					Price/Cash Flow	20,45
					Dividend Yield (%)	1,65
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		34,54	2 Year	8,57%	Sharpe Ratio 1 Year	not calc.
Median		23,51	3 Years	1,62%	Volatility 30 Day	13,35
Largest		174,00	5 Years	2,54%		
Smallest		5,79	Since Base Date 21-Dec-2009	4,69%		
Component Weights		(%)				
Largest		2,83				
Smallest		2,38				
Top ten		26,2				

Performance of other versions

EN Water and Ocean Europe 40 EW NR		(%)	EN Water and Ocean Europe 40 EW GR		(%)
Q4 2020		14,21%	Q4 2020		14,31%
YTD		0,58%	YTD		1,15%
2019		22,45%	2019		23,64%
2018		-8,63%	2018		-7,76%
2017		12,43%	2017		13,36%

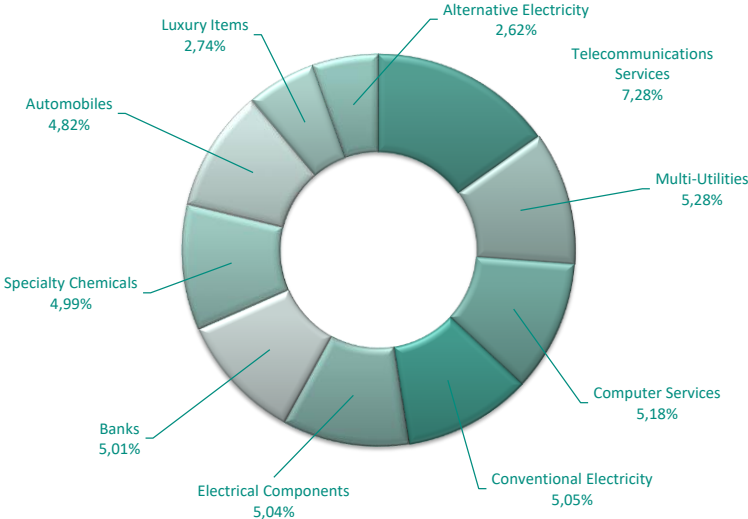
EN Water and Ocean Europe 40 EW D5%		(%)	EN Water and Ocean Europe 40 EW D4%		(%)
Q4 2020		12,78%	Q4 2020		13,06%
YTD		-4,34%	YTD		-3,37%
2019		16,48%	2019		17,65%
2018		-13,11%	2018		-12,23%
2017		6,96%	2017		8,03%

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Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	40
Review of composition	Annual after the close of Friday of December
Calculation and Distribution	Price, Net, Gross, 5% and 4% Decrement return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext® Water and Ocean Europe 40 EW (NL0013908825), 1,000 as of 21 December 2009 Euronext® Water and Ocean Europe 40 EW GR (NL0013908841) 1,000 as of 21 December 2009 Euronext® Water and Ocean Europe 40 EW NR (NL0013908833) 1,000 as of 21 December 2009 Euronext® Water and Ocean Europe 40 EW Decrement 5% (NL0013908858) 1,000 as of 21 December 2009 Euronext® Water and Ocean Europe 40 EW Decrement 4% (NL0013908866) 1,000 as of 21 December 2009
Date Introduced	The Euronext Euronext® Water and Ocean Europe 40 EW family Index series was introduced on 2 October 2019

Top 10 sectors breakdown



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ORSTED	ORSTE	DK	Multi-Utilities	2,829
PANDORA A/S	PNDO	DK	Luxury Items	2,740
CAPGEMINI	CAP	FR	Computer Services	2,693
EDP	EDP	PT	Alternative Electricity	2,621
BOLIDEN AB	BOLI	SE	General Mining	2,608
EDF	EDF	FR	Conventional Electricity	2,556
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2,547
SYMRISE AG	SY1G	DE	Chemicals: Diversified	2,541
DANSKE BANK A/S	DANSK	DK	Banks	2,536
LEGRAND	LR	FR	Electrical Components	2,526
ADIDAS AG	ADSGN	DE	Footwear	2,526
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,518
AKZO NOBEL	AKZA	NL	Specialty Chemicals	2,515
WORLDLINE	WLN	FR	Transaction Processing Services	2,507
HEINEKEN	HEIA	NL	Brewers	2,505
RELX	REL	NL	Publishing	2,499
ENEL	ENEI	IT	Conventional Electricity	2,497
SANOFI	SAN	FR	Pharmaceuticals	2,496
STMICROELECTRONICS	STM	FR	Semiconductors	2,489
AMADEUS IT GROUP	AMS	ES	Computer Services	2,486
L'OREAL	OR	FR	Cosmetics	2,474
COVESTRO AG	1COV	DE	Specialty Chemicals	2,470
SWEDBANK AB	SWED	SE	Banks	2,470
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,464
UPM-KYMMENE OYJ	UPM	FI	Paper	2,463
ACCOR	AC	FR	Hotels and Motels	2,460
PHILIPS KON	PHIA	NL	Medical Equipment	2,459
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,451
ESSITY CLASS B	ESSIT	SE	Personal Products	2,448
ENGIE	ENGI	FR	Multi-Utilities	2,447
VALEO	FR	FR	Auto Parts	2,439
PERNOD RICARD	RI	FR	Distillers and Vintners	2,438
ORANGE	ORA	FR	Telecommunications Services	2,431
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	2,427
HENNES & MAURITZ AB	HMB	SE	Apparel Retailers	2,422
DAIMLER	DAI	DE	Automobiles	2,422
TELECOM ITALIA	TLIT	IT	Telecommunications Services	2,402
RENAULT	RNO	FR	Automobiles	2,401
FERROVIAL SA	FER	ES	Engineering and Contracting Serv	2,401
AXA	CS	FR	Full Line Insurance	2,375

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