

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:

Statistics

Mar-21

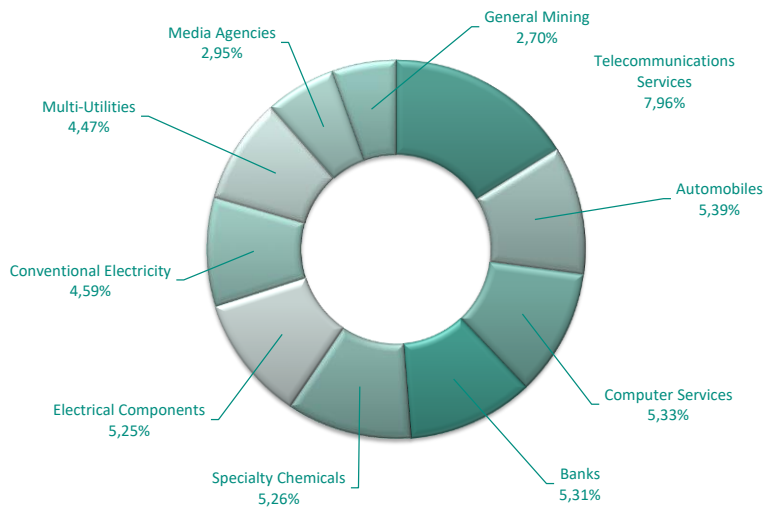
Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full		Q1 2021	5,16%	P/E Incl. Neg LTM	19,95
Free float	not mkt cap weighted	YTD	5,16%	P/E Incl. Neg FY1	-
		2020	-0,99%	P/E excl. Neg LTM	28,86
		2019	19,07%	P/E excl. Neg FY1	20,06
		2018	-10,98%	Price/Book	3,48
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	2,73
Average	36,18	2 Year	6,36%	Price/Cash Flow	6,49
Median	25,71	3 Years	3,68%	Dividend Yield (%)	2,15
Largest	182,96	5 Years	4,97%	Risk	
Smallest	7,00	Since Base Date 21-Dec-2009	5,05%	Sharpe Ratio 1 Year	not calc.
Component Weights	(%)			Volatility 30 Day	11,78
Largest	3,03				
Smallest	2,08				
Top ten	27,91				
Performance of other versions					
EN Water and Ocean Europe 40		EN Water and Ocean Europe 40			
EW NR	(%)	EW GR	(%)		
Q1 2021	5,47%	Q1 2021	5,59%		
YTD	5,47%	YTD	5,59%		
2020	0,58%	2020	1,15%		
2019	22,45%	2019	23,64%		
2018	-8,63%	2018	-7,76%		
EN Water and Ocean Europe 40		EN Water and Ocean Europe 40			
EW D5%	(%)	EW D4%	(%)		
Q1 2021	4,18%	Q1 2021	4,44%		
YTD	4,18%	YTD	4,44%		
2020	-4,34%	2020	-3,37%		
2019	16,48%	2019	17,65%		
2018	-13,11%	2018	-12,23%		

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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



Euronext® Water and Ocean Europe 40 EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
DAIMLER	DAI	DE	Automobiles	3,03
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	2,95
CAPGEMINI	CAP	FR	Computer Services	2,93
DANSKE BANK A/S	DANSK	DK	Banks	2,85
TELECOM ITALIA	TLIT	IT	Telecommunications Services	2,79
BOLIDEN AB	BOLI	SE	General Mining	2,70
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,68
COVESTRO AG	1COV	DE	Specialty Chemicals	2,67
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2,67
AXA	CS	FR	Full Line Insurance	2,65
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,64
LEGRAND	LR	FR	Electrical Components	2,61
PANDORA A/S	PNDO	DK	Luxury Items	2,60
PHILIPS KON	PHIA	NL	Medical Equipment	2,60
AKZO NOBEL	AKZA	NL	Specialty Chemicals	2,59
HENNES & MAURITZ AB	HMB	SE	Apparel Retailers	2,58
ACCOR	AC	FR	Hotels and Motels	2,54
RELX	REN	NL	Publishing	2,54
SANOFI	SAN	FR	Pharmaceuticals	2,54
STMICROELECTRONICS	STM	FR	Semiconductors	2,54
ORANGE	ORA	FR	Telecommunications Services	2,49
L'OREAL	OR	FR	Cosmetics	2,47
SWEDBANK AB	SWED	SE	Banks	2,46
ENEL	ENEI	IT	Conventional Electricity	2,44
AMADEUS IT GROUP	AMS	ES	Computer Services	2,40
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,38
ESSITY CLASS B	ESSIT	SE	Personal Products	2,38
PERNOD RICARD	RI	FR	Distillers and Vintners	2,37
RENAULT	RNO	FR	Automobiles	2,36
UPM-KYMMENE OYJ	UPM	FI	Paper	2,35
EDP	EDP	PT	Alternative Electricity	2,35
SYMRISE AG	SY1G	DE	Chemicals: Diversified	2,30
HEINEKEN	HEIA	NL	Brewers	2,29
ENGIE	ENGI	FR	Multi-Utilities	2,25
FERROVIAL SA	FER	ES	Engineering and Contracting Serv	2,25
ORSTED	ORSTE	DK	Multi-Utilities	2,22
EDF	EDF	FR	Conventional Electricity	2,16
WORLDLINE	WLN	FR	Transaction Processing Services	2,15
ADIDAS AG	ADSGN	DE	Footwear	2,15
VALEO	FR	FR	Auto Parts	2,08

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