

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

Jun-21

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap weighted	Q2 2021	2.43%	P/E Incl. Neg LTM	23.50
Free float		YTD	7.72%	P/E Incl. Neg FY1	21.84
		2020	-0.99%	P/E excl. Neg LTM	36.79
		2019	19.07%	P/E excl. Neg FY1	27.64
		2018	-10.98%	Price/Book	4.20
				Price/Sales	3.58
				Price/Cash Flow	12.73
				Dividend Yield (%)	2.07
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	37.4	2 Year	6.14%	Sharpe Ratio 1 Year	not calc.
Median	26.2	3 Years	5.36%	Volatility 30 Day	9.68
Largest	210.7	5 Years	6.24%		
Smallest	6.13	Since Base Date 21-Dec-2009	5.16%		
Component Weights	(%)				
Largest	14.07				
Smallest	0.41				
Top ten	28.92				

Performance of other versions

EN Water and Ocean Europe 40 EW NR	(%)	EN Water and Ocean Europe 40 EW GR	(%)
Q2 2021	3.60%	Q2 2021	4.00%
YTD	9.27%	YTD	9.81%
2020	0.58%	2020	1.15%
2019	22.45%	2019	23.64%
2018	-8.63%	2018	-7.76%

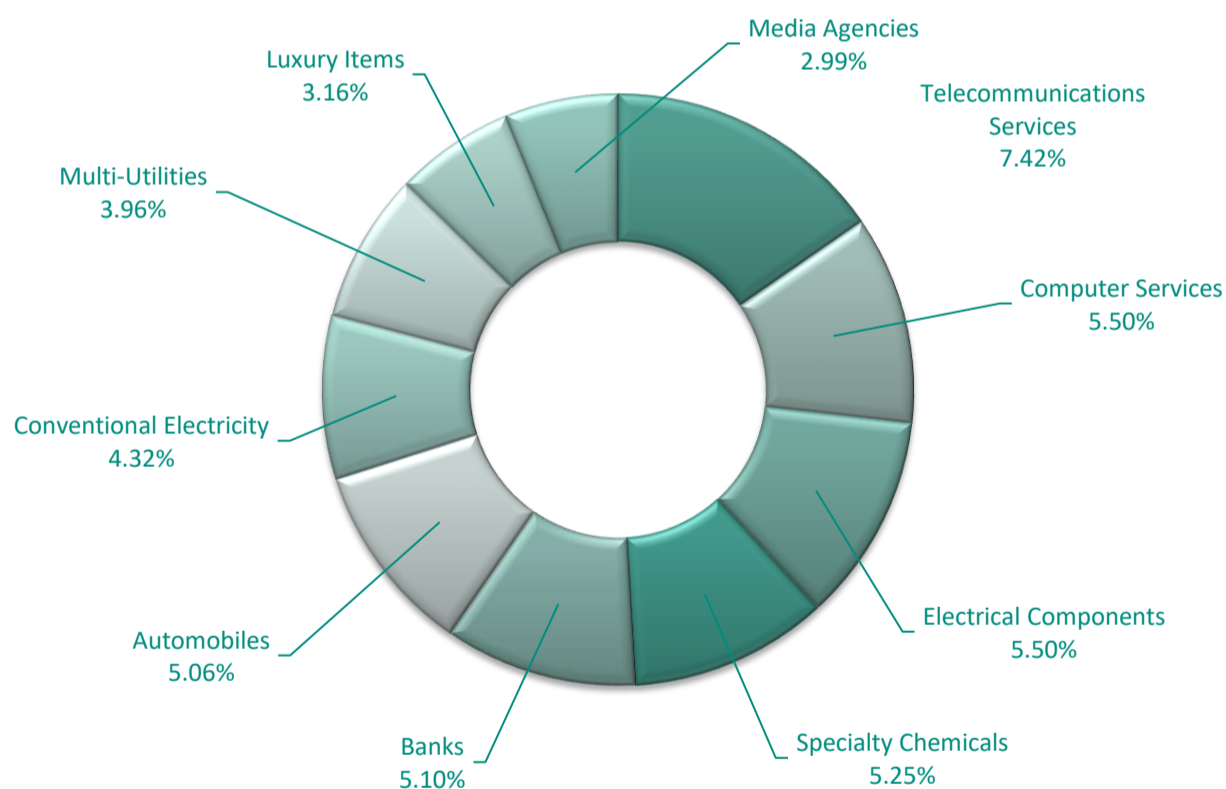
EN Water and Ocean Europe 40 EW D5%	(%)	EN Water and Ocean Europe 40 EW D4%	(%)
Q2 2021	2.32%	Q2 2021	2.58%
YTD	6.60%	YTD	7.13%
2020	-4.33%	2020	-3.37%
2019	16.48%	2019	17.65%
2018	-13.11%	2018	-12.23%

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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 (%)
COVESTRO AG	1COV	DE	Specialty Chemicals	2.48
WORLDLINE	WLN	FR	Transaction Processing Services	2.33
VALEO	FR	FR	Auto Parts	1.78
UPM-KYMMENE OYJ	UPM	FI	Paper	2.40
TELECOM ITALIA	TLIT	IT	Telecommunications Services	2.48
SYMRISE AG	SY1G	DE	Chemicals: Diversified	2.56
SWEDBANK AB	SWED	SE	Banks	2.51
STMICROELECTRONICS	STM	FR	Semiconductors	2.34
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.62
SANOFI	SAN	FR	Pharmaceuticals	2.60
RENAULT	RNO	FR	Automobiles	2.13
RELX	REN	NL	Publishing	2.61
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	2.99
PANDORA A/S	PNDO	DK	Luxury Items	3.16
PHILIPS KON	PHIA	NL	Medical Equipment	2.18
PERNOD RICARD	RI	FR	Distillers and Vintners	2.71
ORSTED	ORSTE	DK	Multi-Utilities	1.86
L'OREAL	OR	FR	Cosmetics	2.78
ORANGE	ORA	FR	Telecommunications Services	2.23
LEGRAND	LR	FR	Electrical Components	2.87
HENNES & MAURITZ AB	HMB	SE	Apparel Retailers	2.63
HEINEKEN	HEIA	NL	Brewers	2.61
FERROVIAL SA	FER	ES	Engineering and Contracting Serv	2.44
ESSITY CLASS B	ESSIT	SE	Personal Products	2.42
ENGIE	ENGI	FR	Multi-Utilities	2.10
ENEL	ENEI	IT	Conventional Electricity	2.20
EDP	EDP	PT	Alternative Electricity	2.11
EDF	EDF	FR	Conventional Electricity	2.12
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2.71
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2.42
DANSKE BANK A/S	DANSK	DK	Banks	2.59
DAIMLER	DAI	DE	Automobiles	2.93
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2.80
CAPGEMINI	CAP	FR	Computer Services	3.20
BOLIDEN AB	BOLI	SE	General Mining	2.71
AXA	CS	FR	Full Line Insurance	2.42
AMADEUS IT GROUP	AMS	ES	Computer Services	2.30
AKZO NOBEL	AKZA	NL	Specialty Chemicals	2.77
ADIDAS AG	ADSGN	DE	Footwear	2.47
ACCOR	AC	FR	Hotels and Motels	2.43

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