

# Euronext® CDP Environment ESG World EW

## Objective

The Euronext® CDP Environment ESG World EW index tracks the performance of a portfolio of 40 stocks, 20 European companies and 20 US/CA companies with the highest Environmental score and based on their free float market capitalization, the 10% worst Social and Governance scores are excluded from the universes. The ESG scores are provided by CDP and Vigeo Eiris. 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

September-2020

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full		Q3 2020	-3,11%	P/E Incl. Neg LTM	-
Free float	not mkt cap weighted	YTD	-19,31%	P/E Incl. Neg FY1	36,79
		2019	24,31%	P/E excl. Neg LTM	18,32
		2018	-3,68%	P/E excl. Neg FY1	36,79
		2017	5,58%	Price/Book	5,61
<b>Components (full)</b>	<b>EUR Bil</b>	<b>Annualized</b>	<b>(%)</b>	Price/Sales	4,01
Average	113,22	2 Year	-4,27%	Price/Cash Flow	13,21
Median	64,59	3 Years	-0,71%	Dividend Yield (%)	2,81
Largest	1357,36	5 Years	4,05%		
Smallest	4,36	Since Base Date 31-Dec-2005	3,77%	<b>Risk</b>	
<b>Component Weights</b>	<b>(%)</b>			Sharpe Ratio 1 Year	not calc.
Largest	2,7			Volatility 30 Day	18,14
Smallest	2,04				
Top ten	26,42				

## Performance of other versions

Euronext CDP Environment ESG World EW GR	(%)	Euronext CDP Environment ESG World EW NR	(%)	Euronext CDP Environment ESG World EW Decrement 5%	(%)
Q3 2020	-2,71%	Q3 2020	-2,82%	Q3 2020	-4,03%
YTD	-17,43%	YTD	-17,94%	YTD	-20,97%
2019	28,76%	2019	27,70%	2019	21,48%
2018	-0,73%	2018	-1,39%	2018	-6,23%
2017	8,81%	2017	8,18%	2017	2,92%

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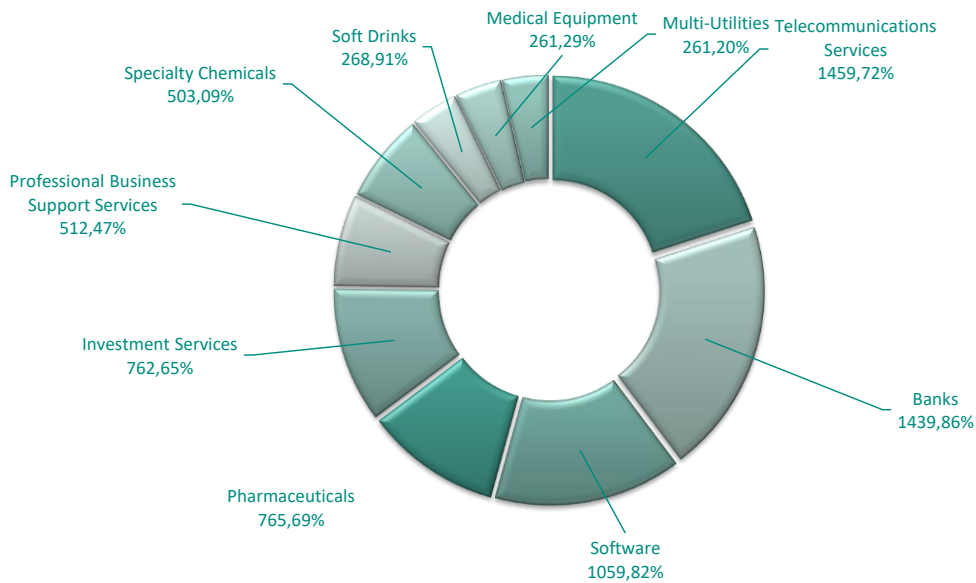
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## Index Facts

Categories	Facts
Weighting	Stocks are equally weighted.
Component Number	40
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	The Euronext CDP Environment ESG World EW (NL0013940984), 1,000 as of 31 December 2005  The Euronext CDP Environment ESG World EW GR (NL0013941008), 1,000 as of 31 December 2005  The Euronext CDP Environment ESG World EW NR (NL0013940992), 1,000 as of 31 December 2005  The Euronext CDP Environment ESG World EW Decrement 5% (NL0013941016), 1,000 as of 31 December 2005
Date Introduced	The Euronext CDP Environment ESG World EW family Index series was introduced on 25 September 2019

## Top 10 sectors breakdown



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## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ADOBE INC	ADBE	US	Software	2,698
PEPSICO	PEP	US	Soft Drinks	2,689
MICROSOFT CORP	MSFT	US	Software	2,686
AUTOM. DATA PROCESSI	ADP	US	Professional Business Support Ser	2,653
JOHNSON & JOHNSON	JNJ	US	Pharmaceuticals	2,627
SALESFORCE.COM	CRM	US	Software	2,626
GOLDMAN SACHS GP	GS	US	Investment Services	2,623
PHILIPS KON	PHIA	NL	Medical Equipment	2,613
ORSTED	ORSTE	DK	Multi-Utilities	2,612
SGS	SGSN	CH	Security Services	2,597
ORACLE CORP	ORCL	US	Software	2,587
ASTRAZENECA	AZN	GB	Pharmaceuticals	2,578
UNILEVER	UNA	NL	Personal Products	2,567
CELLNEX TELECOM	CLNX	ES	Telecommunications Services	2,566
L'OREAL	OR	FR	Cosmetics	2,565
AT&T INC	T	US	Telecommunications Services	2,553
CISCO SYSTEMS INC	CSCO	US	Telecommunications Equipment	2,552
TORONTO-DOMINION BNK	TD	CA	Banks	2,545
GIVAUDAN SA	GIVN	CH	Specialty Chemicals	2,536
BANK NY MELLON	BK	US	Investment Services	2,528
ECOLAB INC	ECL	US	Chemicals: Diversified	2,518
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,495
AMERICAN EXPRESS	AXP	US	Transaction Processing Services	2,477
MORGAN STANLEY	MS	US	Investment Services	2,476
ACCENTURE PLC-A	ACN	US	Professional Business Support Ser	2,472
BANK OF AMERICA	BAC	US	Banks	2,464
UPM-KYMMENE OYJ	UPM	FI	Paper	2,456
CITIGROUP INC	C	US	Diversified Financial Services	2,453
BAYER AG	BAYER	DE	Pharmaceuticals	2,451
PHILIP MORRIS INT	PM	US	Tobacco	2,437
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,436
WELLS FARGO	WFC	US	Banks	2,395
ORANGE	ORA	FR	Telecommunications Services	2,394
DNB ASA	DNB	NO	Banks	2,391
CAPGEMINI	CAP	FR	Computer Services	2,386
INTESA SANPAOLO SPA	ISP	IT	Banks	2,364
TELEFONICA	TEF	ES	Telecommunications Services	2,346
BT GROUP PLC	BT	GB	Telecommunications Services	2,303
ING GROEP N.V.	INGA	NL	Banks	2,239
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2,045