

# 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:

## Statistics

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Dec-20
Full			Q4 2020	12,75%	P/E Incl. Neg LTM	12,15
Free float		not mkt cap weighted	YTD	-9,02%	P/E Incl. Neg FY1	-
			2019	24,31%	P/E excl. Neg LTM	22,87
			2018	-3,68%	P/E excl. Neg FY1	19,76
			2017	5,58%	Price/Book	5,71
					Price/Sales	4,16
					Price/Cash Flow	12,85
					Dividend Yield (%)	2,52
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		121,08	2 Year	6,34%	Sharpe Ratio 1 Year	not calc.
Median		72,68	3 Years	2,89%	Volatility 30 Day	12,15
Largest		1374,37	5 Years	4,65%		
Smallest		8,94	Since Base Date 31-Dec-2005	4,54%		
Component Weights		(%)				
Largest		2,84				
Smallest		2,34				
Top ten		26,35				

## 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%	(%)
Q4 2020	13,43%	Q4 2020	13,25%	Q4 2020	11,84%
YTD	-6,34%	YTD	-7,06%	YTD	-11,61%
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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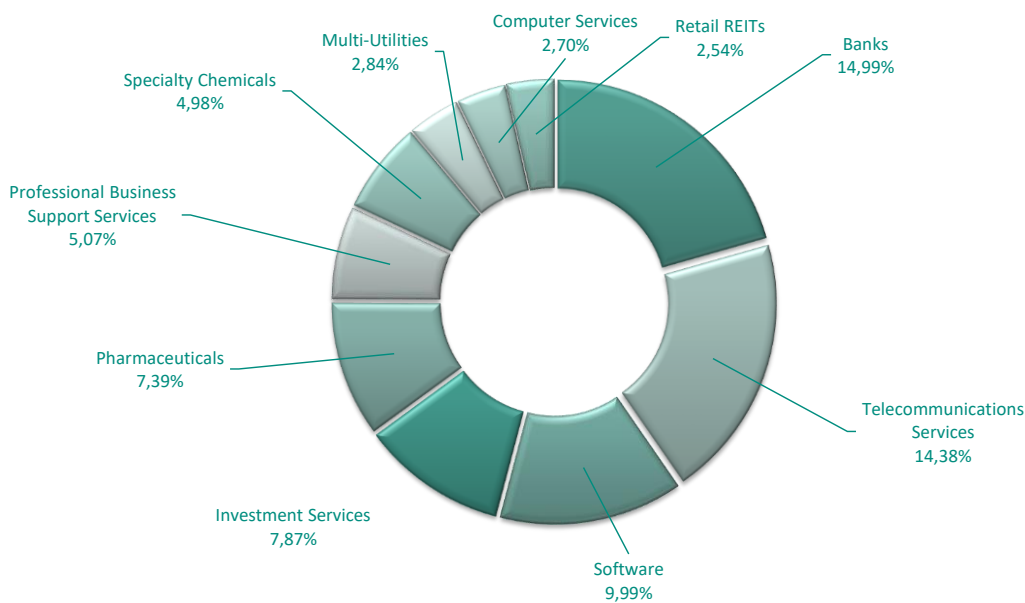
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## Index Facts

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 (%)
ORSTED	ORSTE	DK	Multi-Utilities	2,838
CAPGEMINI	CAP	FR	Computer Services	2,701
GOLDMAN SACHS GP	GS	US	Investment Services	2,661
MORGAN STANLEY	MS	US	Investment Services	2,625
DNB ASA	DNB	NO	Banks	2,622
ACCENTURE PLC-A	ACN	US	Professional Business Support Ser	2,597
BANK OF AMERICA	BAC	US	Banks	2,596
JOHNSON & JOHNSON	JNJ	US	Pharmaceuticals	2,587
BANK NY MELLON	BK	US	Investment Services	2,581
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2,544
CITIGROUP INC	C	US	Diversified Financial Services	2,539
ORACLE CORP	ORCL	US	Software	2,535
UNILEVER	UNA	NL	Personal Products	2,524
GIVAUDAN SA	GIVN	CH	Specialty Chemicals	2,523
PEPSICO	PEP	US	Soft Drinks	2,518
ADOBE INC	ADBE	US	Software	2,511
SGS	SGSN	CH	Security Services	2,505
WELLS FARGO	WFC	US	Banks	2,504
AMERICAN EXPRESS	AXP	US	Transaction Processing Services	2,500
MICROSOFT CORP	MSFT	US	Software	2,495
L'OREAL	OR	FR	Cosmetics	2,481
UPM-KYMMENE OYJ	UPM	FI	Paper	2,470
AUTOM. DATA PROCESSI	ADP	US	Professional Business Support Ser	2,469
PHILIPS KON	PHIA	NL	Medical Equipment	2,466
CISCO SYSTEMS INC	CSCO	US	Telecommunications Equipment	2,462
TORONTO-DOMINION BNK	TD	CA	Banks	2,461
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,459
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,458
SALESFORCE.COM	CRM	US	Software	2,448
ORANGE	ORA	FR	Telecommunications Services	2,438
INTESA SANPAOLO SPA	ISP	IT	Banks	2,431
ECOLAB INC	ECL	US	Chemicals: Diversified	2,419
BAYER AG	BAYER	DE	Pharmaceuticals	2,413
BT GROUP PLC	BT	GB	Telecommunications Services	2,403
CELLNEX TELECOM	CLNX	ES	Telecommunications Services	2,402
ASTRAZENECA	AZN	GB	Pharmaceuticals	2,387
PHILIP MORRIS INT	PM	US	Tobacco	2,378
ING GROEP N.V.	INGA	NL	Banks	2,372
TELEFONICA	TEF	ES	Telecommunications Services	2,339
AT&T INC	T	US	Telecommunications Services	2,336