

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

Mar-21

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full		Q1 2021	11,82%	P/E Incl. Neg LTM	20,30
Free float	not mkt cap weighted	YTD	11,82%	P/E Incl. Neg FY1	24,47
		2020	-9,02%	P/E excl. Neg LTM	28,29
		2019	24,31%	P/E excl. Neg FY1	24,47
		2018	-3,68%	Price/Book	9,04
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	5,52
Average	136,00	2 Year	5,44%	Price/Cash Flow	14,73
Median	68,42	3 Years	7,83%	Dividend Yield (%)	2,41
Largest	1513,00	5 Years	8,97%		
Smallest	14,00	Since Base Date 31-Dec-2005	5,23%	Risk	
Component Weights	(%)			Sharpe Ratio 1 Year	not calc.
Largest	2,8			Volatility 30 Day	11,56
Smallest	2,3				
Top ten	26,13				

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%	(%)
Q1 2021	12,62%	Q1 2021	12,42%	Q1 2021	11,05%
YTD	12,62%	YTD	12,42%	YTD	11,05%
2020	-6,34%	2020	-7,06%	2020	-11,61%
2019	28,76%	2019	27,70%	2019	21,48%
2018	-0,73%	2018	-1,39%	2018	-6,23%

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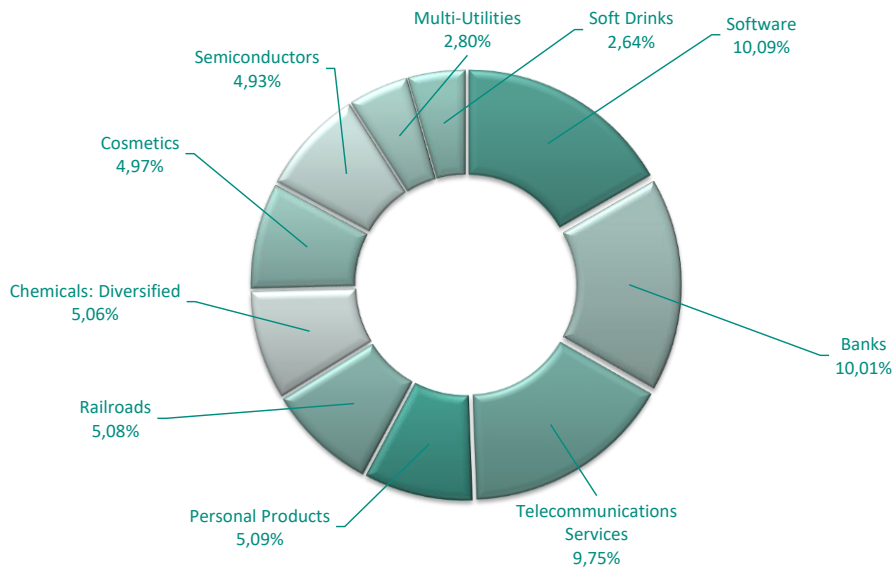
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Index Facts

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	<p>The Euronext CDP Environment ESG World EW (NL0013940984), 1,000 as of 31 December 2005</p> <p>The Euronext CDP Environment ESG World EW GR (NL0013941008), 1,000 as of 31 December 2005</p> <p>The Euronext CDP Environment ESG World EW NR (NL0013940992), 1,000 as of 31 December 2005</p> <p>The Euronext CDP Environment ESG World EW Decrement 5% (NL0013941016), 1,000 as of 31 December 2005</p>
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 (%)
E.ON SE	EONGN	DE	Multi-Utilities	2,802
PEPSICO	PEP	US	Soft Drinks	2,642
ADOBE INC	ADBE	US	Software	2,631
CSX CORP	CSX	US	Railroads	2,612
ACCENTURE PLC-A	ACN	US	Professional Business Support Ser	2,609
COLGATE-PALMOLIVE CO	CL	US	Personal Products	2,596
PROLOGIS INC	PLD	US	Industrial REITs	2,591
ECOLAB INC	ECL	US	Chemicals: Diversified	2,554
JOHNSON & JOHNSON	JNJ	US	Pharmaceuticals	2,552
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,545
BANK OF AMERICA	BAC	US	Banks	2,545
MOODY'S CORPORATION	MCO	US	Financial Data Providers	2,543
U.S. BANCORP	USB	US	Banks	2,534
GIVAUDAN SA	GIVN	CH	Specialty Chemicals	2,518
BT GROUP PLC	BT	GB	Telecommunications Services	2,517
SWISS RE AG	SRENH	CH	Reinsurance	2,517
ING GROEP N.V.	INGA	NL	Banks	2,512
EDP	EDP	PT	Alternative Electricity	2,510
SYMRISE AG	SY1G	DE	Chemicals: Diversified	2,508
UNILEVER	UNA	NL	Personal Products	2,499
SAP	SAPG	DE	Software	2,498
NVIDIA CORP	NVDA	US	Semiconductors	2,497
ESTEE LAUDER COS INC	EL	US	Cosmetics	2,497
PHILIP MORRIS INT	PM	US	Tobacco	2,483
AB INBEV	ABI	BE	Brewers	2,483
MICROSOFT CORP	MSFT	US	Software	2,483
SALESFORCE.COM	CRM	US	Software	2,481
UBS GROUP	UBSG	CH	Asset Managers and Custodians	2,479
L'OREAL	OR	FR	Cosmetics	2,470
CANADIAN NAT RAILWAY	CNR	CA	Railroads	2,465
DIAGEO	DGE	GB	Distillers and Vintners	2,434
INTEL CORP	INTC	US	Semiconductors	2,428
DNB	DNB	NO	Banks	2,417
DANONE	BN	FR	Food Products	2,409
VODAFONE GROUP	VOD	GB	Telecommunications Services	2,389
UPM-KYMMENE OYJ	UPM	FI	Paper	2,382
VISA INC	V	US	Transaction Processing Services	2,370
GOLDMAN SACHS GP	GS	US	Investment Services	2,366
ZALANDO SE	ZALG	DE	Apparel Retailers	2,332
TELEFONICA	TEF	ES	Telecommunications Services	2,298