

# Euronext® CDP Environment World EW

## Objective

The Euronext® CDP Environment World EW tracks the performance of a portfolio of 40 stocks, 20 European companies and 20 US/CA companies, ranked by their CDP score as determined by CDP. Constituents are reviewed on an annual basis and their weights are reset to equal weight at the quarterly rebalances. 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		not mkt cap	Q3 2020	-2,81%	P/E Incl. Neg LTM	-
Free float		weighted	YTD	-19,67%	P/E Incl. Neg FY1	31,12
			2019	23,01%	P/E excl. Neg LTM	17,91
			2018	-7,07%	P/E excl. Neg FY1	35,91
			2017	2,84%	Price/Book	5,40
					Price/Sales	4,06
					Price/Cash Flow	12,82
					Dividend Yield (%)	2,71
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		117,89	2 Year	-7,45%	Sharpe Ratio 1 Year	not calc.
Median		64,59	3 Years	-2,87%	Volatility 30 Day	18,35
Largest		1357,36	5 Years	2,47%		
Smallest		4,36	Since Base Date 31-Dec-2005	4,19%		
Component Weights		(%)				
Largest		2,7				
Smallest		2,05				
Top ten		26,39				

## Performance of other versions

Euronext CDP Environment World EW NR	(%)	Euronext CDP Environment World EW GR	(%)	Euronext CDP Environment World EW D5%	(%)
Q3 2020	-2,56%	Q3 2020	-2,46%	Q3 2020	-3,78%
YTD	-18,34%	YTD	-17,85%	YTD	-21,35%
2019	26,64%	2019	27,78%	2019	20,46%
2018	-4,95%	2018	-4,35%	2018	-9,62%
2017	5,45%	2017	6,11%	2017	0,32%

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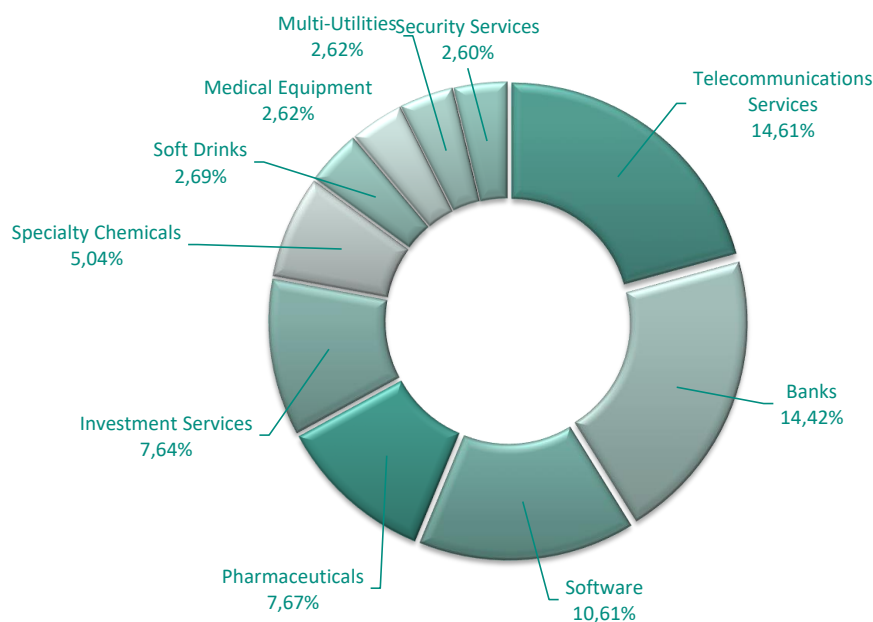
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## Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	40
Review of composition	Annual after the close of the third Friday of December
Review of weights	Quarterly after the close of the third Friday of March, June, September and December
Calculation and Distribution	Decrement Return Index; Price, Gross and Net Return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext CDP Environment World EW (NL0013352602) 1,000 as of 31 December 2005 Euronext CDP Environment World EW NR (NL0013352610) 1,000 as of 31 December 2005 Euronext CDP Environment World EW GR (NL0013352628) 1,000 as of 31 December 2005 Euronext CDP Environment World EW Decrement 5% (NL0013352636) 1,000 as of 31 December 2005
Date Introduced	The Euronext CDP Environment World EW family Index series was introduced on 13 February 2019

## Top 10 sectors



# Euronext® CDP Environment World EW

## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ADOBE INC	ADBE	US	Software	2,70
PEPSICO	PEP	US	Soft Drinks	2,69
MICROSOFT CORP	MSFT	US	Software	2,69
JOHNSON & JOHNSON	JNJ	US	Pharmaceuticals	2,63
SALESFORCE.COM	CRM	US	Software	2,63
GOLDMAN SACHS GP	GS	US	Investment Services	2,63
PHILIPS KON	PHIA	NL	Medical Equipment	2,62
ORSTED	ORSTE	DK	Multi-Utilities	2,62
SGS	SGSN	CH	Security Services	2,60
ORACLE CORP	ORCL	US	Software	2,59
ASTRAZENECA	AZN	GB	Pharmaceuticals	2,58
UNILEVER	UNA	NL	Personal Products	2,57
CELLNEX TELECOM	CLNX	ES	Telecommunications Services	2,57
AENA SME	AENA	ES	Transportation Services	2,56
AT&T INC	T	US	Telecommunications Services	2,56
CISCO SYSTEMS INC	CSCO	US	Telecommunications Equipment	2,56
TORONTO-DOMINION BNK	TD	CA	Banks	2,55
ALPHABET CLASS A	GOOGL	US	Consumer Digital Services	2,54
GIVAUDAN SA	GIVN	CH	Specialty Chemicals	2,54
BANK NY MELLON	BK	US	Investment Services	2,53
ECOLAB INC	ECL	US	Chemicals: Diversified	2,52
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,50
AMERICAN EXPRESS	AXP	US	Transaction Processing Services	2,48
MORGAN STANLEY	MS	US	Investment Services	2,48
ACCENTURE PLC-A	ACN	US	Professional Business Support Ser	2,47
BANK OF AMERICA	BAC	US	Banks	2,47
UPM-KYMMENE OYJ	UPM	FI	Paper	2,46
CITIGROUP INC	C	US	Diversified Financial Services	2,46
BAYER AG	BAYER	DE	Pharmaceuticals	2,45
PHILIP MORRIS INT	PM	US	Tobacco	2,44
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,44
WELLS FARGO	WFC	US	Banks	2,40
ORANGE	ORA	FR	Telecommunications Services	2,40
DNB ASA	DNB	NO	Banks	2,39
CAPGEMINI	CAP	FR	Computer Services	2,39
INTESA SANPAOLO SPA	ISP	IT	Banks	2,37
TELEFONICA	TEF	ES	Telecommunications Services	2,35
BT GROUP PLC	BT	GB	Telecommunications Services	2,31
ING GROEP N.V.	INGA	NL	Banks	2,24
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2,05