

# 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 environmental 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

Mar-21

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap	Q1 2021		11,92%	P/E Incl. Neg LTM	19,51
Free float		weighted	YTD		11,92%	P/E Incl. Neg FY1	24,54
			2020		-9,43%	P/E excl. Neg LTM	27,49
			2019		23,01%	P/E excl. Neg FY1	24,54
			2018		-7,07%	Price/Book	8,45
						Price/Sales	4,75
						Price/Cash Flow	13,28
						Dividend Yield (%)	2,39
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		137,83	2 Year		5,17%	Sharpe Ratio 1 Year	not calc.
Median		68,42	3 Years		5,78%	Volatility 30 Day	13,13
Largest		1513,00	5 Years		7,31%		
Smallest		14,00	Since Base Date 31-Dec-2005		5,65%		
Component Weights		(%)					
Largest		2,8					
Smallest		2,3					
Top ten		26,12					

## Performance of other versions

Euronext CDP Environment World EW NR		(%)	Euronext CDP Environment World EW GR		(%)	Euronext CDP Environment World EW D5%		(%)
Q1 2021		12,50%	Q1 2021		12,70%	Q1 2021		11,13%
YTD		12,50%	YTD		12,70%	YTD		11,13%
2020		-7,53%	2020		-6,84%	2020		-12,06%
2019		26,64%	2019		27,78%	2019		20,46%
2018		-4,95%	2018		-4,35%	2018		-9,62%

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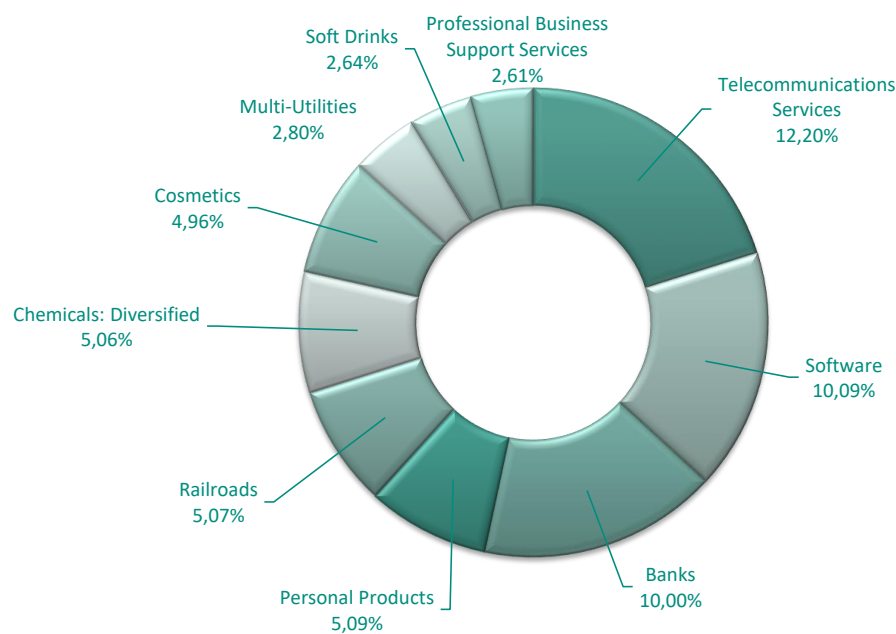
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## Index Facts

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	Decrement Return Index; Price, Gross and Net Return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	<p>Euronext CDP Environment World EW (NL0013352602) 1,000 as of 31 December 2005</p> <p>Euronext CDP Environment World EW NR (NL0013352610) 1,000 as of 31 December 2005</p> <p>Euronext CDP Environment World EW GR (NL0013352628) 1,000 as of 31 December 2005</p> <p>Euronext CDP Environment World EW Decrement 5% (NL0013352636) 1,000 as of 31 December 2005</p>
Date Introduced	The Euronext CDP Environment World EW family Index series was introduced on 13 February 2019

## Top 10 sectors



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## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
E.ON SE	EONGN	DE	Multi-Utilities	2,80
PEPSICO	PEP	US	Soft Drinks	2,64
ADOBE INC	ADBE	US	Software	2,63
CSX CORP	CSX	US	Railroads	2,61
ACCENTURE PLC-A	ACN	US	Professional Business Support Ser	2,61
COLGATE-PALMOLIVE CO	CL	US	Personal Products	2,59
PROLOGIS INC	PLD	US	Industrial REITs	2,59
ECOLAB INC	ECL	US	Chemicals: Diversified	2,55
JOHNSON & JOHNSON	JNJ	US	Pharmaceuticals	2,55
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,54
BANK OF AMERICA	BAC	US	Banks	2,54
MOODY'S CORPORATION	MCO	US	Financial Data Providers	2,54
U.S. BANCORP	USB	US	Banks	2,53
GIVAUDAN SA	GIVN	CH	Specialty Chemicals	2,52
BT GROUP PLC	BT	GB	Telecommunications Services	2,52
SWISS RE AG	SRENH	CH	Reinsurance	2,52
ING GROEP N.V.	INGA	NL	Banks	2,51
EDP	EDP	PT	Alternative Electricity	2,51
SYMRISE AG	SY1G	DE	Chemicals: Diversified	2,51
UNILEVER	UNA	NL	Personal Products	2,50
SAP	SAPG	DE	Software	2,50
ESTEE LAUDER COS INC	EL	US	Cosmetics	2,50
PHILIP MORRIS INT	PM	US	Tobacco	2,48
AB INBEV	ABI	BE	Brewers	2,48
MICROSOFT CORP	MSFT	US	Software	2,48
SALESFORCE.COM	CRM	US	Software	2,48
UBS GROUP	UBSG	CH	Asset Managers and Custodians	2,48
ALPHABET CLASS A	GOOGL	US	Consumer Digital Services	2,47
L'OREAL	OR	FR	Cosmetics	2,47
CANADIAN NAT RAILWAY	CNR	CA	Railroads	2,46
T-MOBILE US INC.	TMUS	US	Telecommunications Services	2,46
DIAGEO	DGE	GB	Distillers and Vintners	2,43
INTEL CORP	INTC	US	Semiconductors	2,43
DNB	DNB	NO	Banks	2,42
DANONE	BN	FR	Food Products	2,41
VODAFONE GROUP	VOD	GB	Telecommunications Services	2,39
UPM-KYMMENE OYJ	UPM	FI	Paper	2,38
GOLDMAN SACHS GP	GS	US	Investment Services	2,36
ZALANDO SE	ZALG	DE	Apparel Retailers	2,33
TELEFONICA	TEF	ES	Telecommunications Services	2,30