

# Euronext® CDP Environment ESG World EW Index

## 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

June 30, 2022

Market Capitalization	EUR Bil
Full	5,507

Components (full)	EUR Bil
Average	137.6
Median	69.2
Largest	1837.3
Smallest	8.2

Component Weights	(%)
Largest	2.71
Smallest	2.17
Top ten	26.39

Performance	(%)
QTD	-6.45%
YTD	-12.39%
2021	32.15%
2020	-9.02%
2019	24.31%

Annualized	(%)
2 Year	12.47%
3 Years	4.95%
5 Years	5.31%
Since Base Date 31-12-2005	5.05%

Fundamentals	
P/E Incl. Neg LTM	21.39
P/E Incl. Neg FY1	15.33
P/E excl. Neg LTM	23.02
P/E excl. Neg FY1	18.88
Price/Book	10.85
Price/Sales	4.37
Price/Cash Flow	15.21
Dividend Yield (%)	1.84

Risk	
Sharpe Ratio 1 Year	-
Volatility 30 Day	19.27

## Performance of other versions

Euronext CDP Environment ESG World EW NR	
QTD	-5.64%
YTD	-11.44%
2021	34.84%
2020	-7.06%
2019	27.70%

Euronext CDP Environment ESG World EW GR	
QTD	-5.38%
YTD	-11.14%
2021	35.72%
2020	-6.34%
2019	28.76%

Euronext CDP Environment ESG World EW Decrement 5%	
QTD	-6.81%
YTD	-13.61%
2021	28.27%
2020	-11.61%
2019	21.48%

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## Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	40
Review of composition	Annual after the close of the third Friday of March
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement 5% on NR
Date Introduced	Euronext CDP Environment ESG World EW Index family was introduced on 25 September 2019
Isin code / Base Value / Base Date	Euronext CDP Environment ESG World EW Index (NL0013940984), 1000 as of 31 December 2005 Euronext CDP Environment ESG World EW NR Index (NL0013940992), 1000 as of 31 December 2005 Euronext CDP Environment ESG World EW GR Index (NL0013941008), 1000 as of 31 December 2005 Euronext CDP Environment ESG World EW Decrement 5% Index (NL0013941016), 1000 as of 31 December 2005

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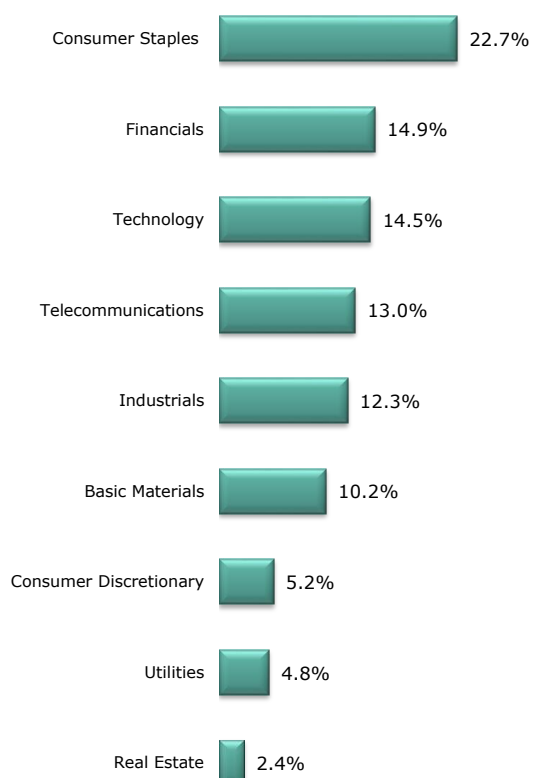
## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
GIVAUDAN SA	GIVN	CH	Basic Materials	2.71
TELEFONICA	TEF	ES	Telecommunications	2.70
COLGATE-PALMOLIVE CO	CL	US	Consumer Staples	2.65
AT&T INC	T	US	Telecommunications	2.65
L'OREAL	OR	FR	Consumer Discretionary	2.64
SYMRISE AG	SY1G	DE	Basic Materials	2.64
ORSTED	ORSTE	DK	Utilities	2.62
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	2.60
PEPSICO	PEP	US	Consumer Staples	2.59
COCA-COLA CO	KO	US	Consumer Staples	2.59

26.39

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

