

Objective

The Euronext® CDP Environment Eurozone EW tracks the performance of the top 50 stocks in the Eurozone, 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/indices-documents-by-family>.

Statistics

March 31, 2023

Market Capitalization	EUR Bil
Full	2,197

Components (full)	EUR Bil
Average	44.0
Median	21.8
Largest	423.9
Smallest	5.5

Component Weights	(%)
Largest	2.19
Smallest	1.71
Top ten	21.14

Performance	(%)
QTD	10.54%
YTD	10.54%
2022	-13.31%
2021	13.28%
2020	-9.40%

Annualized	(%)
2 Year	0.67%
3 Years	11.21%
5 Years	1.66%
Since Base Date 31-12-2005	2.19%

Fundamentals	
P/E Incl. Neg LTM	21.61
P/E Incl. Neg FY1	14.63
P/E excl. Neg LTM	23.80
P/E excl. Neg FY1	17.64
Price/Book	2.67
Price/Sales	2.68
Price/Cash Flow	13.63
Dividend Yield (%)	2.56

Risk	
Volatility 30 Day	19.13

Performance of other versions

Euronext CDP Environment Eurozone EW NR	
QTD	10.91%
YTD	10.91%
2022	-10.84%
2021	16.20%
2020	-7.11%

Euronext CDP Environment Eurozone EW GR	
QTD	11.03%
YTD	11.03%
2022	-10.06%
2021	17.09%
2020	-6.38%

Euronext CDP Environment Eurozone EW Decrement 3.75%	
QTD	9.99%
YTD	9.99%
2022	-13.37%
2021	12.78%
2020	-9.84%

Euronext CDP Environment Eurozone EW Decrement 4% NR	
QTD	9.81%
YTD	9.81%
2022	-14.33%
2021	11.65%
2020	-10.77%

Euronext CDP Environment Eurozone EW Decrement 5%	
QTD	9.54%
YTD	9.54%
2022	-15.18%
2021	10.54%
2020	-11.66%

Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	50
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 Eurozone EW Index family was introduced on 13 February 2019
Isin code / Base Value / Base Date	Euronext CDP Environment Eurozone EW Index (NL0013352560), 1000 as of 31 December 2005
	Euronext CDP Environment Eurozone EW NR Index (NL0013352578), 1000 as of 31 December 2005
	Euronext CDP Environment Eurozone EW GR Index (NL0013352586), 1000 as of 31 December 2005
	Euronext CDP Environment Eurozone EW Decrement 3.75% Index (NL0015000MS6), 1000 as of 31 December 2005
	Euronext CDP Environment Eurozone EW Decrement 4% NR Index (NL00150000I8), 1000 as of 31 December 2005
	Euronext CDP Environment Eurozone EW D5% Index (NL0013352594), 1000 as of 31 December 2005

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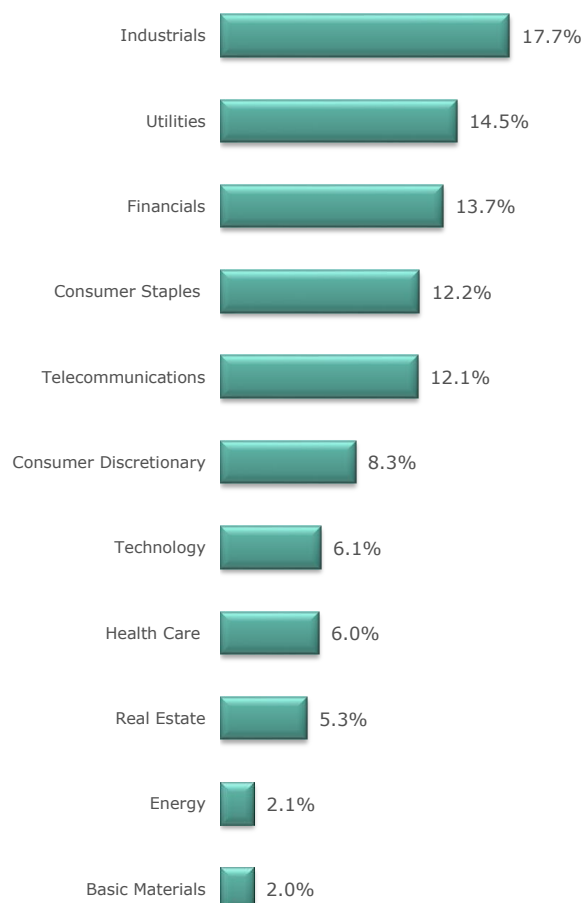
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
E.ON SE	EONGN	DE	Utilities	2.19
L'OREAL	OR	FR	Consumer Discretionary	2.15
AB INBEV	ABI	BE	Consumer Staples	2.13
J.MARTINS,SGPS	JMT	PT	Consumer Staples	2.13
STMICROELECTRONICS	STMPA	FR	Technology	2.10
SIEMENS HEALTHINEERS	SHLG	DE	Health Care	2.10
PHILIPS KON	PHIA	NL	Health Care	2.10
IBERDROLA	IBE	ES	Utilities	2.08
LVMH	MC	FR	Consumer Discretionary	2.08
SAP	SAPG	DE	Technology	2.08
				21.14

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

