

# Euronext® CDP Environment Eurozone EW Index

## 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/index-rules>.

## Statistics

December 31, 2021

Market Capitalization	EUR Bil
Full	2,143
Free float	1,704

Components (full)	EUR Bil
Average	42.8
Median	30.8
Largest	232.5
Smallest	4.14

Component Weights	(%)
Largest	2.12
Smallest	1.90
Top ten	20.73

Performance	(%)
Q4 2021	3.62%
YTD	13.28%
2020	-9.40%
2019	22.08%
2018	-12.50%

Annualized	(%)
2 Year	1.31%
3 Years	7.81%
5 Years	5.10%
Since Base Date 31-12-2005	2.64%

Fundamentals	
P/E Incl. Neg LTM	19.72
P/E Incl. Neg FY1	2.80
P/E excl. Neg LTM	24.70
P/E excl. Neg FY1	28.15
Price/Book	3.41
Price/Sales	3.08
Price/Cash Flow	12.45
Dividend Yield (%)	2.70

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	17.24

## Performance of other versions

Euronext CDP Environment Eurozone EW NR	
Q4 2021	4.06%
YTD	16.20%
2020	-7.11%
2019	25.88%
2018	-10.22%

EN CDP Environment Eurozone EW D4% NR	
Q4 2021	3.01%
YTD	11.65%
2020	-10.77%
2019	20.95%
2018	-13.76%

Euronext CDP Environment Eurozone EW GR	
Q4 2021	4.18%
YTD	17.09%
2020	-6.38%
2019	27.20%
2018	-9.43%

Euronext CDP Environment Eurozone EW D5%	
Q4 2021	2.75%
YTD	10.54%
2020	-11.66%
2019	19.74%
2018	-14.62%

EN CDP Environment Eurozone EW D3 75%	
Q4 2021	3.20%
YTD	12.78%
2020	-9.84%
2019	22.52%
2018	-12.78%

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## 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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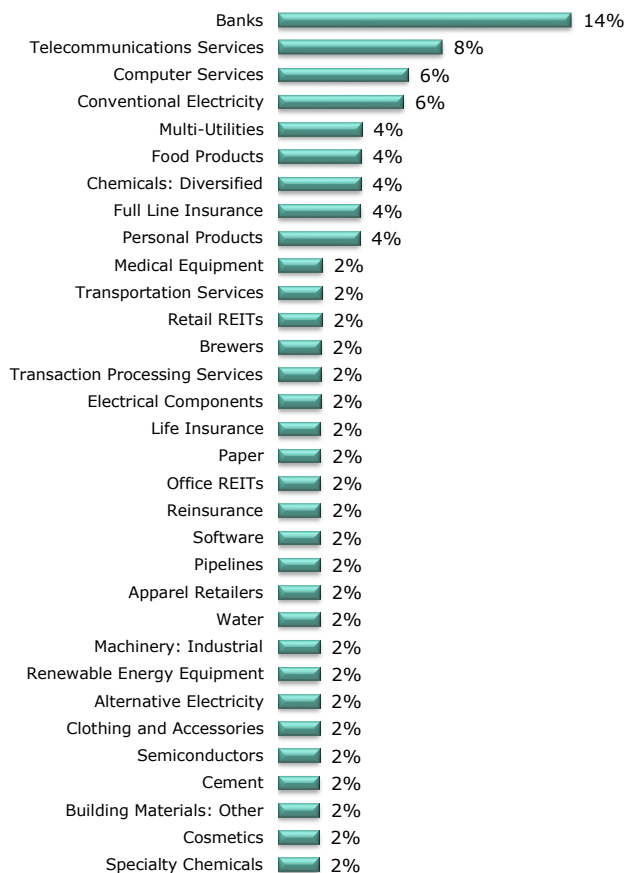
## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
AMADEUS IT GROUP	AMS	ES	Computer Services	2.12
BNP PARIBAS ACT.A	BNP	FR	Banks	2.11
PHILIPS KON	PHIA	NL	Medical Equipment	2.10
AENA SME	AENA	ES	Transportation Services	2.09
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2.08
E.ON SE	EONGN	DE	Multi-Utilities	2.06
ATOS	ATO	FR	Computer Services	2.05
CAPGEMINI	CAP	FR	Computer Services	2.05
ENEL	ENEI	IT	Conventional Electricity	2.04
KPN KON	KPN	NL	Telecommunications Services	2.04

**20.73**

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

