

# Euronext® CDP Environment ESG Eurozone EW Index

## Objective

Euronext CDP Environment ESG Eurozone EW selects the 50 best stocks in terms of free float market capitalisation with the highest Environmental scores included in the Euronext Eurozone 300, the 10% worst S and G scores are excluded from the universe. 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

March 31, 2022

<b>Market Capitalization</b>	<b>EUR Bil</b>	<b>Performance</b>	<b>(%)</b>	<b>Fundamentals</b>	
Full	2,490	Q1 2022	-7.38%	P/E Incl. Neg LTM	91.95
		YTD	-7.38%	P/E Incl. Neg FY1	10.96
		2021	12.89%	P/E excl. Neg LTM	94.02
		2020	-8.42%	P/E excl. Neg FY1	17.94
		2019	23.62%	Price/Book	2.84
				Price/Sales	2.78
				Price/Cash Flow	6.99
				Dividend Yield (%)	2.88
				<b>Risk</b>	
				Sharpe Ratio 1 Year	-
				Volatility 30 Day	35.45

<b>Components (full)</b>	<b>EUR Bil</b>	<b>Annualized</b>	<b>(%)</b>		
Average	49.7	2 Year	15.49%		
Median	28.4	3 Years	1.78%		
Largest	327.8	5 Years	1.97%		
Smallest	5.4	Since Base Date 31-12-2005	2.24%		

<b>Component Weights</b>	<b>(%)</b>				
Largest	2.20				
Smallest	1.74				
Top ten	21.44				

## Performance of other versions

<b>Euronext CDP Environment ESG Eurozone EW NR</b>		<b>Euronext CDP Environment ESG Eurozone EW GR</b>		<b>Euronext CDP Environment ESG Eurozone EW Decrement 5%</b>	
Q1 2022	-7.18%	Q1 2022	-7.11%	Q1 2022	-8.32%
YTD	-7.18%	YTD	-7.11%	YTD	-8.32%
2021	15.82%	2021	16.71%	2021	10.18%
2020	-6.09%	2020	-5.34%	2020	-10.68%
2019	27.45%	2019	28.78%	2019	21.24%

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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 ESG Eurozone EW Index family was introduced on 02 October 2019
Isin code / Base Value / Base Date	EN CDP Environment ESG Eurozone EW Index (NL0013941024), 1000 as of 31 December 2005 EN CDP Environment ESG Eurozone EW NR Index (NL0013941032), 1000 as of 31 December 2005 EN CDP Environment ESG Eurozone EW GR Index (NL0013941040), 1000 as of 31 December 2005 EN CDP Environment ESG Eurozone EW D5% Index (NL0013941057), 1000 as of 31 December 2005

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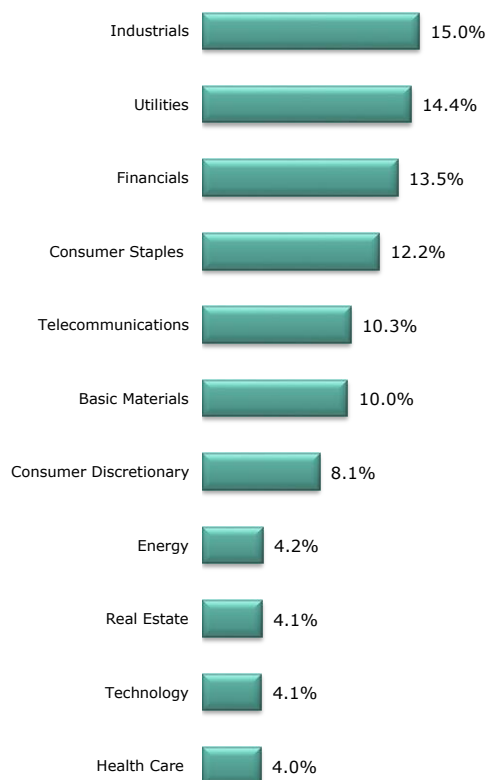
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
J.MARTINS,SGPS	JMT	PT	Consumer Staples	2.20
TERNA RETE ELETTRICA	TRN	IT	Utilities	2.20
BAYER AG	BAYER	DE	Health Care	2.15
CARREFOUR	CA	FR	Consumer Staples	2.15
RED ELECTRICA CORP	REE	ES	Utilities	2.14
HERMES INTL	RMS	FR	Consumer Discretionary	2.13
CAPGEMINI	CAP	FR	Technology	2.13
SNAM RETE GAS SPA	SRG	IT	Energy	2.11
SYMRISE AG	SY1G	DE	Basic Materials	2.11
TELEFONICA	TEF	ES	Telecommunications	2.11
				<b>21.44</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

