

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

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2,571	Q1 2022	-8.15%	P/E Incl. Neg LTM	87.13
		YTD	-8.15%	P/E Incl. Neg FY1	10.94
		2021	13.28%	P/E excl. Neg LTM	89.19
		2020	-9.40%	P/E excl. Neg FY1	17.92
		2019	22.08%	Price/Book	2.79
				Price/Sales	2.78
				Price/Cash Flow	7.16
				Dividend Yield (%)	3.02
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	51.3	2 Year	14.82%	Sharpe Ratio 1 Year	-
Median	28.8	3 Years	1.26%	Volatility 30 Day	35.69
Largest	327.8	5 Years	1.51%		
Smallest	5.4	Since Base Date 31-12-2005	2.06%		
Component Weights	(%)				
Largest	2.20				
Smallest	1.74				
Top ten	21.43				

Performance of other versions

Euronext CDP Environment Eurozone EW NR	
Q1 2022	-7.96%
YTD	-7.96%
2021	16.20%
2020	-7.11%
2019	25.88%

Euronext CDP Environment Eurozone EW GR	
Q1 2022	-7.89%
YTD	-7.89%
2021	17.09%
2020	-6.38%
2019	27.20%

Euronext CDP Environment Eurozone EW Decrement 3.75%	
Q1 2022	-8.74%
YTD	-8.74%
2021	12.78%
2020	-9.84%
2019	22.52%

Euronext CDP Environment Eurozone EW Decrement 4% NR	
Q1 2022	-8.86%
YTD	-8.86%
2021	11.65%
2020	-10.77%
2019	20.95%

Euronext CDP Environment Eurozone EW Decrement 5%	
Q1 2022	-9.09%
YTD	-9.09%
2021	10.54%
2020	-11.66%
2019	19.74%

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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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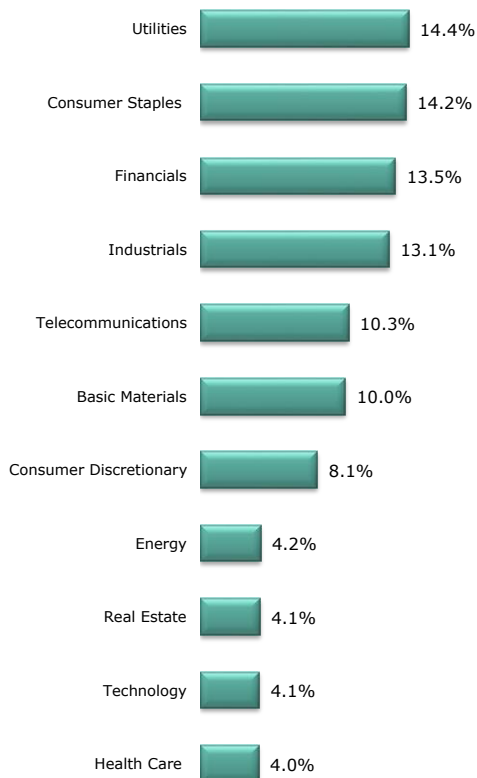
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Top 10 Components

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
				21.43

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

