

# Euronext® CDP Environment World EW Index

## Objective

The Euronext® CDP Environment World EW tracks the performance of a portfolio of 40 stocks, 20 European companies and 20 US/CA companies, 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	6,630	Q1 2022	-5.81%	P/E Incl. Neg LTM	22.50
		YTD	-5.81%	P/E Incl. Neg FY1	11.90
		2021	30.27%	P/E excl. Neg LTM	24.46
		2020	-9.43%	P/E excl. Neg FY1	20.54
		2019	23.01%	Price/Book	9.90
				Price/Sales	5.27
				Price/Cash Flow	15.38
				Dividend Yield (%)	1.40
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	166.4	2 Year	23.88%	Sharpe Ratio 1 Year	-
Median	78.9	3 Years	6.64%	Volatility 30 Day	19.59
Largest	2077.3	5 Years	4.49%		
Smallest	8.6	Since Base Date 31-12-2005	5.89%		
Component Weights	(%)				
Largest	2.64				
Smallest	2.31				
Top ten	26.00				

## Performance of other versions

Euronext CDP Environment World EW NR	Euronext CDP Environment World EW GR	Euronext CDP Environment World EW Decrement 5%	
Q1 2022	-5.62%	Q1 2022	-5.55%
YTD	-5.62%	YTD	-5.55%
2021	32.90%	2021	33.75%
2020	-7.53%	2020	-6.84%
2019	26.64%	2019	27.78%
		Q1 2022	-6.77%
		YTD	-6.77%
		2021	26.42%
		2020	-12.06%
		2019	20.46%

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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 World EW Index family was introduced on 13 February 2019
Isin code / Base Value / Base Date	Euronext CDP Environment World EW Index (NL0013352602), 1000 as of 31 December 2005 Euronext CDP Environment World EW NR Index (NL0013352610), 1000 as of 31 December 2005 Euronext CDP Environment World EW GR Index (NL0013352628), 1000 as of 31 December 2005 Euronext CDP Environment World EW D5% Index (NL0013352636), 1000 as of 31 December 2005

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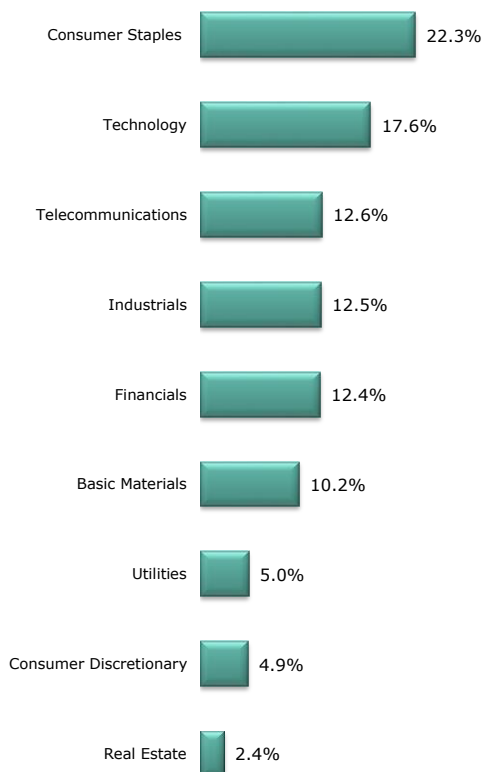
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
CAPGEMINI	CAP	FR	Technology	2.64
UBS GROUP	UBSG	CH	Financials	2.64
SYMRISE AG	SY1G	DE	Basic Materials	2.62
DIAGEO	DGE	GB	Consumer Staples	2.61
TELEFONICA	TEF	ES	Telecommunications	2.61
MOODY'S CORPORATION	MCO	US	Financials	2.59
CELLNEX TELECOM	CLNX	ES	Telecommunications	2.59
ORSTED	ORSTE	DK	Utilities	2.58
INTEL CORP	INTC	US	Technology	2.57
CANADIAN NAT RAILWAY	CNR	CA	Industrials	2.56
				<b>26.00</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

