Euronext® CDP Water Eurozone EW Index

Objective

Euronext CDP Water Eurozone EW selects the 50 best stocks in terms of free float market capitalisation with the highest CDP Water score included in the Euronext Eurozone 300 index, 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 quarterly. 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 (%)



Statistics 4					March 31, 2022
Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	3,056	Q1 2022	-8.42%	P/E Incl. Neg LTM	14.85
		YTD	-8.42%	P/E Incl. Neg FY1	17.27
		2021	18.84%	P/E excl. Neg LTM	19.13
		2020	1.12%	P/E excl. Neg FY1	17.27
Components (full)	EUR Bil	2019	23.59%	Price/Book	3.25
Average	60.9			Price/Sales	2.96
Median	40.5	Annualized	(%)	Price/Cash Flow	7.63
Largest	327.8	2 Year	19.87%	Dividend Yield (%)	3.10
Smallest	8.3	3 Years	6.85%		
		5 Years	3.41%	Risk	
Component Weights	(%)	Since Base Date 22-03-2010	4.16%	Sharpe Ratio 1 Year	=
Largest	2.29			Volatility 30 Day	36.07
Smallest	1.80				
Top ten	21.44				

Performance of other versions

Euronext CDP Water Eurozone EW NR			
Q1 2022	-8.25%		
YTD	-8.25%		
2021	21.17%		
2020	3.09%		
2019	26.66%		

Euronext CDP Water	Eurozone EW GR
Q1 2022	-8.19%
YTD	-8.19%
2021	21.92%
2020	3.72%
2019	27.68%

Decrement 5%	
Q1 2022	-9.38%
YTD	-9.38%
2021	15.27%
2020	-1.95%
2019	20.49%

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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 index versions are also available.
Date Introduced	Euronext CDP Water Eurozone EW Index family was introduced on 06 January 2021
Isin code / Base Value / Base Date	Euronext CDP Water Eurozone EW Index (NL00150005G1), 1000 as of 22 March 2010
	Euronext CDP Water Eurozone EW NR Index (NL00150005F3), 1000 as of 22 March 2010
	Euronext CDP Water Eurozone EW GR Index (NL00150005E6), 1000 as of 22 March 2010
	Euronext CDP Water Eurozone EW Decrement 5% Index (NL00150005D8), 1000 as of 22 March 2010

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
NESTE OIL OYJ	NESTE	FI	Energy	2.29
BAYER AG	BAYER	DE	Health Care	2.16
CARREFOUR	CA	FR	Consumer Staples	2.15
AMADEUS IT GROUP	AMS	ES	Technology	2.14
HERMES INTL	RMS	FR	Consumer Discretionary	2.14
CAPGEMINI	CAP	FR	Technology	2.13
SNAM RETE GAS SPA	SRG	IT	Energy	2.12
SYMRISE AG	SY1G	DE	Basic Materials	2.12
REPSOL	REP	ES	Energy	2.10
RELX	REN	NL	Consumer Discretionary	2.10

21.44

Portfolio Analysis 🔍

Top Sectors Breakdown

Top Country Breakdown

