

Euronext® Water and Ocean Europe 40 EW Index

Objective

The Euronext Water and Ocean Europe 40 EW reflects the performance of the 40 companies with the highest ranked Water and Ocean performance score in the Euronext Europe 500 index and the highest free float market capitalization. The Water & Ocean score is provided by ISS Oekom. 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

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	1,632	Q1 2022	-7.21%	P/E Incl. Neg LTM	123.46
		YTD	-7.21%	P/E Incl. Neg FY1	16.34
		2021	11.81%	P/E excl. Neg LTM	123.78
		2020	-0.99%	P/E excl. Neg FY1	16.34
		2019	19.07%	Price/Book	3.13
				Price/Sales	2.31
				Price/Cash Flow	5.56
				Dividend Yield (%)	3.07
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	40.7	2 Year	18.20%	Sharpe Ratio 1 Year	-
Median	28.8	3 Years	3.73%	Volatility 30 Day	30.55
Largest	194.8	5 Years	2.16%		
Smallest	7.1	Since Base Date 21-12-2009	4.52%		
Component Weights	(%)				
Largest	3.38				
Smallest	1.88				
Top ten	29.10				

Performance of other versions

Euronext Water and Ocean Europe 40 EW NR		Euronext Water and Ocean Europe 40 EW GR		Euronext Water and Ocean Europe 40 EW Decrement 4%	
Q1 2022	-6.77%	Q1 2022	-6.60%	Q1 2022	-7.69%
YTD	-6.77%	YTD	-6.60%	YTD	-7.69%
2021	13.84%	2021	14.55%	2021	9.38%
2020	0.58%	2020	1.15%	2020	-3.37%
2019	22.45%	2019	23.64%	2019	17.65%
Euronext Water and Ocean Europe 40 EW Decrement 5%					
Q1 2022	-7.92%				
YTD	-7.92%				
2021	8.29%				
2020	-4.33%				
2019	16.48%				

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Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	40
Review of composition	Annually, effective after the Third Friday of December.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext Water and Ocean Europe 40 EW Index family was introduced on 02 October 2019
Isin code / Base Value / Base Date	Euronext Water and Ocean Europe 40 EW Index (NL0013908825), 1000 as of 21 December 2009 Euronext Water and Ocean Europe 40 EW NR Index (NL0013908833), 1000 as of 21 December 2009 Euronext Water and Ocean Europe 40 EW GR Index (NL0013908841), 1000 as of 21 December 2009 Euronext Water and Ocean Europe 40 EW Decrement 4% Index (NL0013908866), 1000 as of 21 December 2009 Euronext Water and Ocean Europe 40 EW Decrement 5% Index (NL0013908858), 1000 as of 21 December 2009

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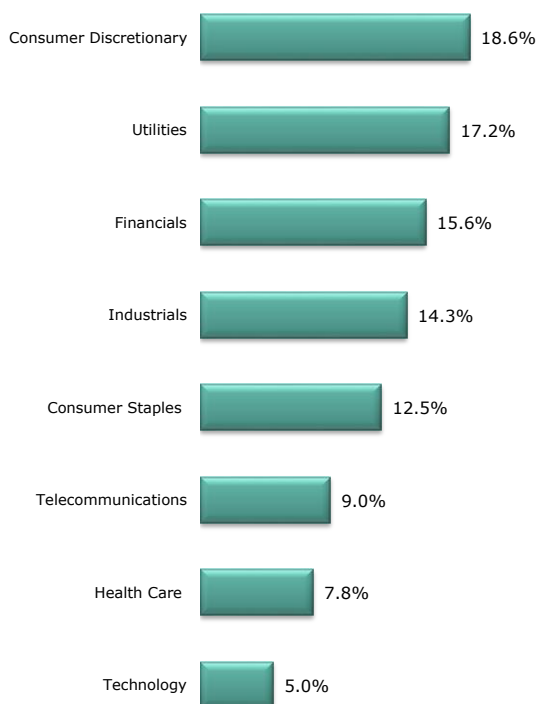
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
CARREFOUR	CA	FR	Consumer Staples	3.38
KPN KON	KPN	NL	Telecommunications	3.16
DEUTSCHE BOERSE AG	DB1GN	DE	Financials	3.08
ORANGE	ORA	FR	Telecommunications	3.05
SANOFI	SAN	FR	Health Care	2.79
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	2.76
NATURGY ENERGY GROUP	NTGY	ES	Utilities	2.73
AXA	CS	FR	Financials	2.73
ORSTED	ORSTE	DK	Utilities	2.73
DANSKE BANK A/S	DANSK	DK	Financials	2.70
				29.10

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

