

CNI Europe Quality Life

Objective

The CNI Europe Quality Life EUR is a free float market capitalization weighted index that reflects the performance of the 20 most actively traded shares listed on the main markets of France, Germany, The Netherlands, Italy, United Kingdom, Switzerland, Sweden and Spain ; classified within specific ICB subsectors: Automobiles, Tires, Brewers, Distillers & Vintners, Soft Drinks, Farming, Fishing & Plantations, Food Products, Durable Household Products, Nondurable Household Products, Furnishings, Home Construction, Consumer Electronics, Recreational Products, Toys, Clothing & Accessories, Footwear and Personal Products. The index serves as an underlying for structured products, funds and exchange traded funds.

Investability

Stocks are screened to ensure liquidity and selected and free float weighted to ensure that the index is investable.

Transparency

The index rules are available on our website. All our rulebooks can be found on the following webpage: www.euronext.com/en/indices/index-rules.

Statistics

Sep-2018

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	1122.5	Q3 2018	2.44%	P/E Incl. Neg LTM	20.90
Free float	898.4	YTD	0.00%	P/E Incl. Neg FY1	19.19
		2017	12.94%	P/E excl. Neg LTM	20.90
		2016	-0.47%	P/E excl. Neg FY1	19.19
		2015	18.62%	Price/Book	4.84
				Price/Sales	2.78
				Price/Cash Flow	14.87
				Dividend Yield (%)	2.74%
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	56.63	2 Year	7.42%	Sharpe Ratio 1 Year	not calc.
Median	40.47	3 Years	7.46%	Volatility 30 Day	11.38
Largest	220.89	5 Years	7.93%		
Smallest	10.61	Since Base Date 25-Feb-2017	40.14%		
Component Weights	(%)				
Largest	16.12				
Smallest	1.32				
Top ten	79.87				

Performance others

CNI Europe Quality Life GR EUR	(%)	CNI Europe Quality Life CNY	(%)	CNI Europe Quality Life GR CNY	(%)
April	2.84%	April	5.84%	April	6.25%
YTD	2.68%	YTD	2.43%	YTD	5.18%
2017	16.00%	2017	20.08%	2017	23.34%
2016	2.25%	2016	2.99%	2016	5.80%
2015	21.41%	2015	11.50%	2015	14.12%

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2018, Euronext N.V. - All rights reserved.

CNI Europe Quality Life

Index Facts

Categories

Weighting

Component Number

Review Frequency

Calculation and Distribution

Isin code / Base Value / Base Date

Date Introduced

Settlement Procedure

Facts

Free float market capitalization subject to 15% weighting cap

up to 20

Semi-annually, on the first trading day of January and July

Price and Gross Return in EUR and CNY; Every 15 seconds during Euronext regulated trading hours

CNI Europe Quality Life EUR (NL0012838726) 1,000 as of 30 November 2012

CNI Europe Quality Life GR EUR (NL0012838734) 1,000 as of 30 November 2012

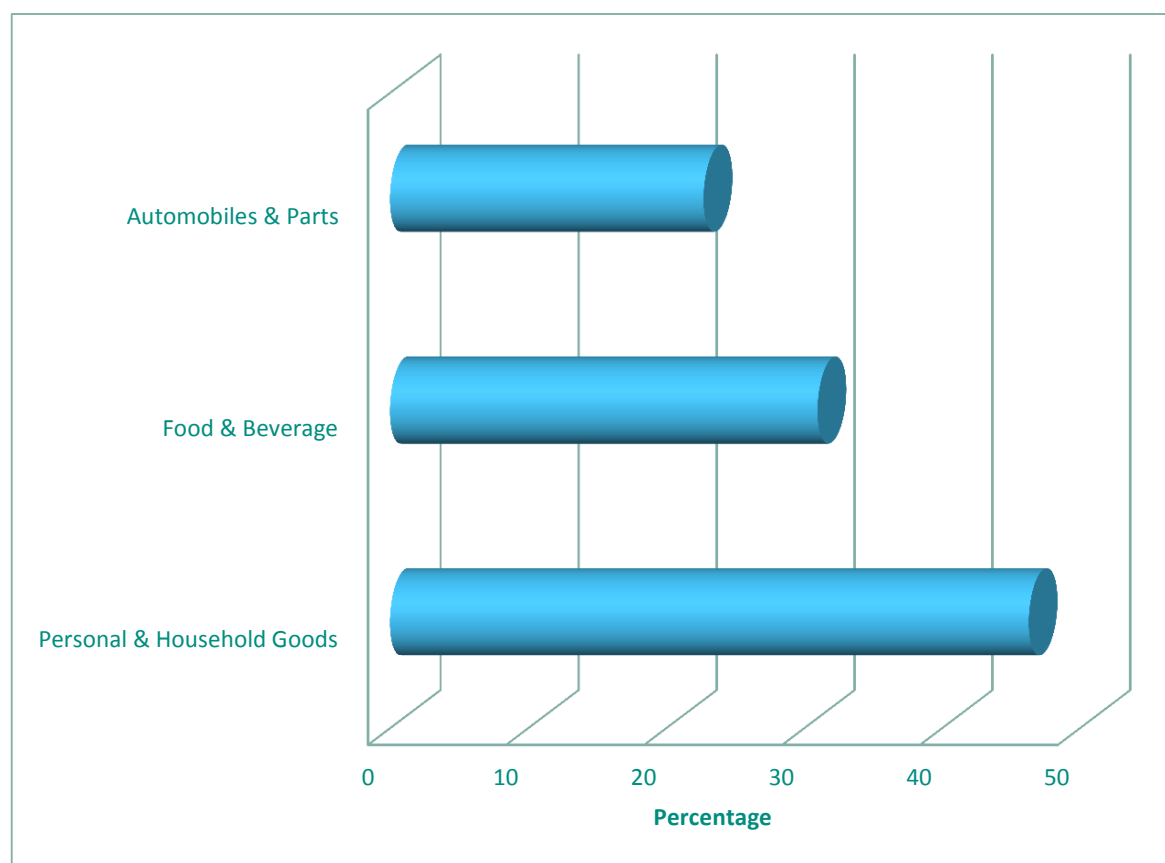
CNI Europe Quality Life CNY (NL0012838742) 1,000 as of 30 November 2012

CNI Europe Quality Life GR CNY (NL0012838759) 1,000 as of 30 November 2012

The indices were introduced on 6 April 2018

N.A.

Sector Allocation



CNI Europe Quality Life

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
VOLKSWAGEN PREF	VOWGP	DE	Automobiles & Parts	1.79	14.36	0.9
UNILEVER DR	UNA	NL	Personal & Household Goods	9.21	74.02	0.9
SWATCH GROUP-BR	UHR	CH	Personal & Household Goods	1.32	10.61	1
RENAULT	RNO	FR	Automobiles & Parts	1.78	14.32	0.65
RECKITT BENCKISER GR	RB	GB	Personal & Household Goods	6.92	55.62	1
FERRARI	RACE	IT	Automobiles & Parts	1.81	14.54	0.65
PEUGEOT	UG	FR	Automobiles & Parts	1.70	13.66	0.65
L'OREAL	OR	FR	Personal & Household Goods	6.54	52.51	0.45
NESTLE SA	NESN	CH	Food & Beverage	16.12	129.52	1
MICHELIN	ML	FR	Automobiles & Parts	2.19	17.56	0.95
LVMH	MC	FR	Personal & Household Goods	10.55	84.73	0.55
HENKEL AG & CO PREF	HNKGP	DE	Personal & Household Goods	2.24	18.00	1
FIAT CHRYSLER AUTOMB	FCHA	IT	Automobiles & Parts	2.05	16.44	0.7
DIAGEO	DGE	GB	Food & Beverage	9.57	76.88	1
DANONE	BN	FR	Food & Beverage	5.29	42.50	0.95
DAIMLER	DAI	DE	Automobiles & Parts	6.15	49.42	0.85
CONTINENTAL AG	CONG	DE	Automobiles & Parts	2.05	16.49	0.55
CIE FINANCI-REG	CFR	CH	Personal & Household Goods	4.58	36.81	1
BMW	BMWG	DE	Automobiles & Parts	3.20	25.73	0.55
ADIDAS AG	ADSGN	DE	Personal & Household Goods	4.94	39.71	0.9