

## Objective

The Euronext CDP Environment ESG Eurozone EW selects the 50 best stocks in terms of free float market capitalisation with the highest Environmental scores included in the Euronext Eurozone 300, the 10% worst S and G scores are excluded from the universe. The scores are provided by CDP and Moody's ESG. 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/indices-documents-by-family>.

## Statistics

March 28, 2024

Market Capitalization		Performance		Fundamentals	
	EUR Bil		(%)		
Full	2,265	QTD	2.82%	P/E Incl. Neg LTM	19.17
		YTD	2.82%	P/E Incl. Neg FY1	15.67
		2023	10.65%	P/E excl. Neg LTM	23.19
		2022	-13.21%	P/E excl. Neg FY1	18.35
		2021	12.89%	Price/Book	2.86
Components (full)		Annualized		Price/Sales	3.27
	EUR Bil		(%)	Price/Cash Flow	12.96
Average	45.2	2 Year	3.25%	Dividend Yield (%)	2.48
Median	21.2	3 Years	1.24%		
Largest	418.0	5 Years	2.37%		
Smallest	6.2	Since Base Date 31-12-2005	2.35%		
Component Weights					
	(%)				
Largest	2.20				
Smallest	1.70				
Top ten	21.30				

## Performance of other versions

Euronext CDP Environment ESG Eurozone EW NR		Euronext CDP Environment ESG Eurozone EW GR		Euronext CDP Environment ESG Eurozone EW Decrement 5%	
QTD	3.37%	QTD	3.54%	QTD	2.11%
YTD	3.37%	YTD	3.54%	YTD	2.11%
2023	13.57%	2023	14.48%	2023	8.04%
2022	-10.74%	2022	-9.96%	2022	-15.08%
2021	15.82%	2021	16.71%	2021	10.18%

## 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 ESG Eurozone EW Index family was introduced on 02 October 2019

Isin code / Base Value / Base Date

EN CDP Environment ESG Eurozone EW Index (NL0013941024), 1000 as of 31 December 2005

EN CDP Environment ESG Eurozone EW NR Index (NL0013941032), 1000 as of 31 December 2005

EN CDP Environment ESG Eurozone EW GR Index (NL0013941040), 1000 as of 31 December 2005

EN CDP Environment ESG Eurozone EW D5% Index (NL0013941057), 1000 as of 31 December 2005

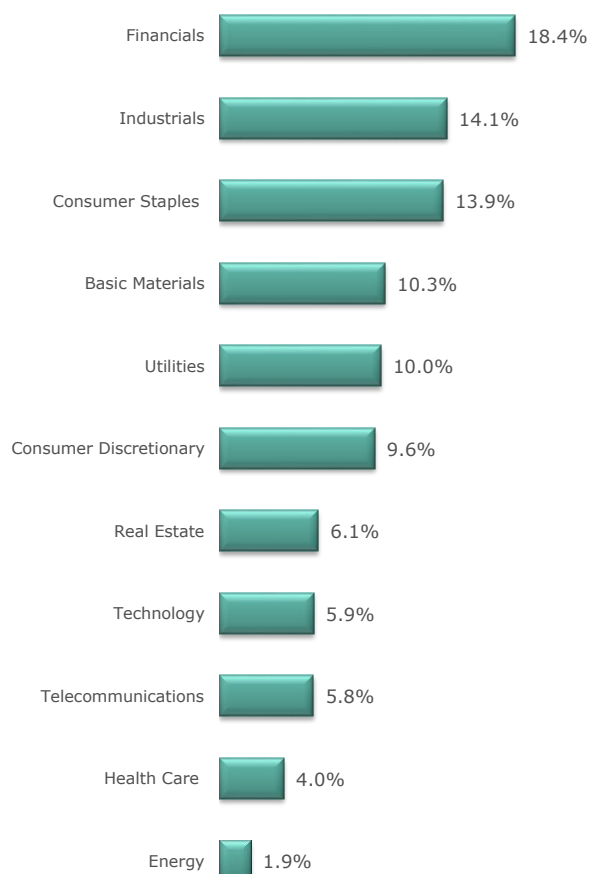
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
HEIDELBERG MAT	HEIG	DE	Industrials	2.20
STORA ENSO OYJ	STERV	FI	Basic Materials	2.16
E.ON SE	EONGN	DE	Utilities	2.16
BANCO DE SABADELL	SABE	ES	Financials	2.15
BAYER AG	BAYER	DE	Health Care	2.12
INTESA SANPAOLO SPA	ISP	IT	Financials	2.12
BASF	BAS	DE	Basic Materials	2.12
SMURFIT KAPPA GP	SK3	IE	Industrials	2.09
PROSUS	PRX	NL	Technology	2.09
UNIBAIL-RODAMCO-WE	URW	FR	Real Estate	2.09
				<b>21.30</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

