

Euronext® CDP Environment ESG World EW Index

EURONEXT
Indices

Objective

The Euronext® CDP Environment ESG World EW index tracks the performance of a portfolio of 40 stocks, 20 European companies and 20 US/CA companies with the highest Environmental score and based on their free float market capitalisation, the 10% worst Social and Governance scores are excluded from the universes. 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	EUR Bil	Performance	(%)	Fundamentals	
Full	5,105	QTD	6.96%	P/E Incl. Neg LTM	24.07
		YTD	6.96%	P/E Incl. Neg FY1	18.52
		2023	15.57%	P/E excl. Neg LTM	27.63
		2022	-15.62%	P/E excl. Neg FY1	21.88
		2021	32.15%	Price/Book	9.38
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	4.65
Average	127.2	2 Year	5.53%	Price/Cash Flow	17.17
Median	73.7	3 Years	7.22%	Dividend Yield (%)	2.16
Largest	418.0	5 Years	6.50%		
Smallest	15.5	Since Base Date 31-12-2005	5.56%		
Component Weights	(%)				
Largest	2.78				
Smallest	2.12				
Top ten	26.25				

Performance of other versions

Euronext CDP Environment ESG World EW NR		Euronext CDP Environment ESG World EW GR		Euronext CDP Environment ESG World EW Decrement 5%	
QTD	7.51%	QTD	7.71%	QTD	6.19%
YTD	7.51%	YTD	7.71%	YTD	6.19%
2023	18.37%	2023	19.28%	2023	12.62%
2022	-14.06%	2022	-13.58%	2022	-18.24%
2021	34.84%	2021	35.72%	2021	28.27%

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 ESG World EW Index family was introduced on 25 September 2019
Isin code / Base Value / Base Date	Euronext CDP Environment ESG World EW Index (NL0013940984), 1000 as of 31 December 2005
	Euronext CDP Environment ESG World EW NR Index (NL0013940992), 1000 as of 31 December 2005
	Euronext CDP Environment ESG World EW GR Index (NL0013941008), 1000 as of 31 December 2005
	Euronext CDP Environment ESG World EW Decrement 5% Index (NL0013941016), 1000 as of 31 December 2005

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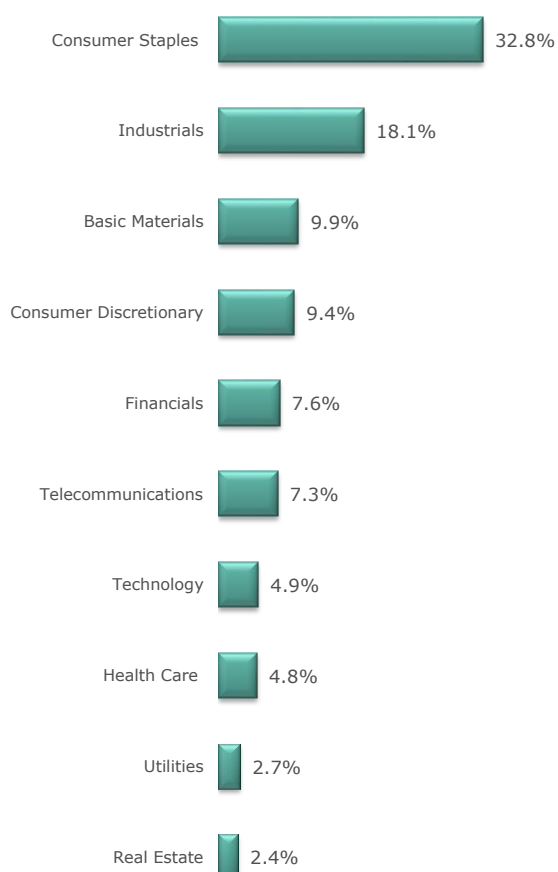
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
PAYPAL HOLDINGS INC	PYPL	US	Industrials	2.78
E.ON SE	EONGN	DE	Utilities	2.69
PEPSICO	PEP	US	Consumer Staples	2.65
CVS HEALTH CORP.	CVS	US	Consumer Staples	2.64
EATON CORP. PLC	ETN	US	Industrials	2.62
TRANE TECHNOLOGIES	TT	US	Industrials	2.60
NATWEST GROUP	NWG	GB	Financials	2.58
SYMRISE AG	SY1G	DE	Basic Materials	2.57
CRH PLC	CRH	US	Industrials	2.56
HEINEKEN	HEIA	NL	Consumer Staples	2.54
				26.25

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

