

## Objective

The Euronext® CDP Environment Eurozone EW tracks the performance of the top 50 stocks in the Eurozone, ranked by their CDP score as determined by CDP. Constituents are reviewed on an annual basis and their weights are reset to equal weight at the quarterly rebalances. 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
Full	2,335

Components (full)	EUR Bil
Average	46.6
Median	21.1
Largest	418.0
Smallest	6.2

Component Weights	(%)
Largest	2.20
Smallest	1.70
Top ten	21.26

Performance	(%)
QTD	3.80%
YTD	3.80%
2023	10.06%
2022	-13.31%
2021	13.28%

Annualized	(%)
2 Year	3.84%
3 Years	1.55%
5 Years	2.28%
Since Base Date 31-12-2005	2.26%

Fundamentals	
P/E Incl. Neg LTM	19.81
P/E Incl. Neg FY1	15.90
P/E excl. Neg LTM	23.63
P/E excl. Neg FY1	18.59
Price/Book	2.86
Price/Sales	3.29
Price/Cash Flow	12.83
Dividend Yield (%)	2.46

## Performance of other versions

Euronext CDP Environment Eurozone EW NR	
QTD	4.30%
YTD	4.30%
2023	12.92%
2022	-10.84%
2021	16.20%

Euronext CDP Environment Eurozone EW GR	
QTD	4.45%
YTD	4.45%
2023	13.85%
2022	-10.06%
2021	17.09%

Euronext CDP Environment Eurozone EW Decrement 3.75%	
QTD	3.48%
YTD	3.48%
2023	9.68%
2022	-13.37%
2021	12.78%

Euronext CDP Environment Eurozone EW Decrement 4% NR	
QTD	3.27%
YTD	3.27%
2023	8.51%
2022	-14.33%
2021	11.65%

Euronext CDP Environment Eurozone EW Decrement 5%	
QTD	3.02%
YTD	3.02%
2023	7.43%
2022	-15.18%
2021	10.54%

## 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 Eurozone EW Index family was introduced on 13 February 2019
Isin code / Base Value / Base Date	Euronext CDP Environment Eurozone EW Index (NL0013352560), 1000 as of 31 December 2005
	Euronext CDP Environment Eurozone EW NR Index (NL0013352578), 1000 as of 31 December 2005
	Euronext CDP Environment Eurozone EW GR Index (NL0013352586), 1000 as of 31 December 2005
	Euronext CDP Environment Eurozone EW Decrement 3.75% Index (NL0015000MS6), 1000 as of 31 December 2005
	Euronext CDP Environment Eurozone EW Decrement 4% NR Index (NL00150000I8), 1000 as of 31 December 2005
	Euronext CDP Environment Eurozone EW D5% Index (NL0013352594), 1000 as of 31 December 2005

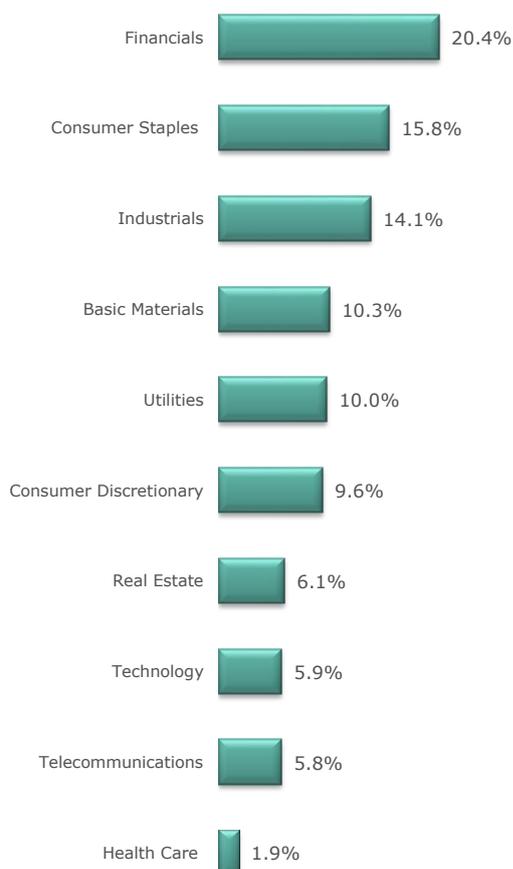
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## Top 10 Components

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
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
ACCOR	AC	FR	Consumer Discretionary	2.08
				<b>21.26</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

