

## Objective

The Euronext® CDP Environment Transatlantic EW index selects all companies included in the 200 Largest US/CA stocks as well as the 200 Largest European stocks which are part of the Euronext® Europe 500 index, in term of free float market capitalisation. The companies that form the index universe are screened on involvement in Controversial Weapons, Military, Civilian Firearms, Tobacco, Pornography and Gambling. After this screening, remaining companies will be ranked on both the Social score as well as the Governance score. The 10% worst companies based on the Social scores, as well as the 10% worst companies based on the Governance score are excluded. The companies that remain will be ranked on their environmental score. Euronext® CDP Environment Transatlantic EW index is an equal-weighted index. 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	5,276	QTD	7.17%	P/E Incl. Neg LTM	25.82
		YTD	7.17%	P/E Incl. Neg FY1	18.11
		2023	15.42%	P/E excl. Neg LTM	28.42
		2022	-15.78%	P/E excl. Neg FY1	21.45
		2021	32.87%	Price/Book	9.51
Components (full)		Annualized		Price/Sales	4.51
	EUR Bil		(%)	Price/Cash Flow	16.57
Average	131.6	2 Year	5.56%	Dividend Yield (%)	1.76
Median	67.6	3 Years	6.99%		
Largest	422.3	5 Years	7.21%		
Smallest	15.5	Since Base Date 31-12-2005	5.37%		
Component Weights					
	(%)				
Largest	2.77				
Smallest	2.11				
Top ten	26.39				

## Performance of other versions

Euronext CDP Environment Transatlantic EW NR		Euronext CDP Environment Transatlantic EW GR		Euronext CDP Environment Transatlantic EW Decrement 5%	
QTD	7.65%	QTD	7.82%	QTD	6.33%
YTD	7.65%	YTD	7.82%	YTD	6.33%
2023	18.14%	2023	19.02%	2023	12.40%
2022	-14.26%	2022	-13.80%	2022	-18.44%
2021	35.61%	2021	36.52%	2021	29.00%

## Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	40
Review of composition	Annually, effective after the close of the third Friday of March.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext CDP Environment Transatlantic EW Index family was introduced on 28 July 2021
Isin code / Base Value / Base Date	Euronext CDP Environment Transatlantic EW Index (FR0014004PQ0), 1000 as of 31 December 2005
	Euronext CDP Environment Transatlantic EW NR Index (FR0014004PU2), 1000 as of 31 December 2005
	Euronext CDP Environment Transatlantic EW GR Index (FR0014004PR8), 1000 as of 31 December 2005
	Euronext CDP Environment Transatlantic EW Decrement 5% Index (FR0014004PS6), 1000 as of 31 December 2005

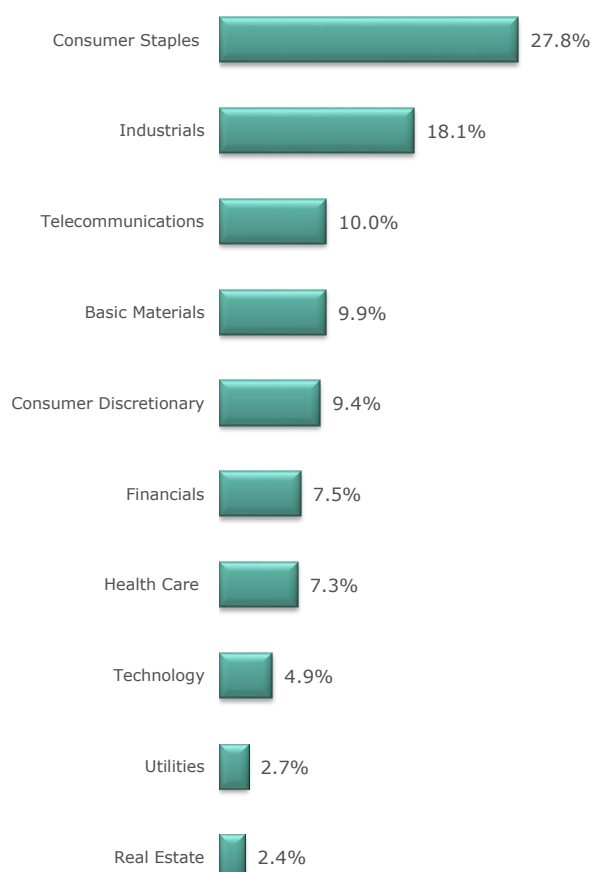
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
PAYPAL HOLDINGS INC	PYPL	US	Industrials	2.77
HEIDELBERG MAT	HEIG	DE	Industrials	2.73
E.ON SE	EONGN	DE	Utilities	2.68
PEPSICO	PEP	US	Consumer Staples	2.64
SWISSCOM AG	SCMN	CH	Telecommunications	2.64
CVS HEALTH CORP.	CVS	US	Consumer Staples	2.63
TRANE TECHNOLOGIES	TT	US	Industrials	2.59
CONSTELLATION BRANDS	STZ	US	Consumer Staples	2.58
NATWEST GROUP	NWG	GB	Financials	2.57
SYMRIS AG	SY1G	DE	Basic Materials	2.56
				<b>26.39</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

