Euronext® CDP Environment World EW Index

Objective

The Euronext ® CDP Environment World EW tracks the performance of a portfolio of 40 stocks, 20 European companies and 20 US/CA companies, 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	5,343

Components (full)	EUR Bil
Average	133.8
Median	69.9
Largest	684.9
Smallest	13.3

Component Weights	(%)
Largest	2.79
Smallest	2.12
Top ten	26.33

Performance	(%)
QTD	8.00%
YTD	8.00%
2023	20.19%
2022	-16.05%
2021	30.27%

Annualized	(%)
2 Year	7.56%
3 Years	8.25%
5 Years	7.01%
Since Base Date 31-12-2005	6.08%

Fundamentals	
P/E Incl. Neg LTM	28.07
P/E Incl. Neg FY1	19.03
P/E excl. Neg LTM	30.68
P/E excl. Neg FY1	22.39
Price/Book	11.60
Price/Sales	5.25
Price/Cash Flow	20.17
Dividend Yield (%)	1.85

Performance of other versions

Euronext CDP Environment World EW NR	
QTD	8.47%
YTD	8.47%
2023	23.05%
2022	-14.53%
2021	32.90%

Euronext CDP Environment World EW GR	
QTD	8.64%
YTD	8.64%
2023	24.00%
2022	-14.08%
2021	33.75%

Euronext CDP Environment World EW Decrement 5%	
QTD	7.14%
YTD	7.14%
2023	17.07%
2022	-18.69%
2021	26.42%

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Index Facts 📈

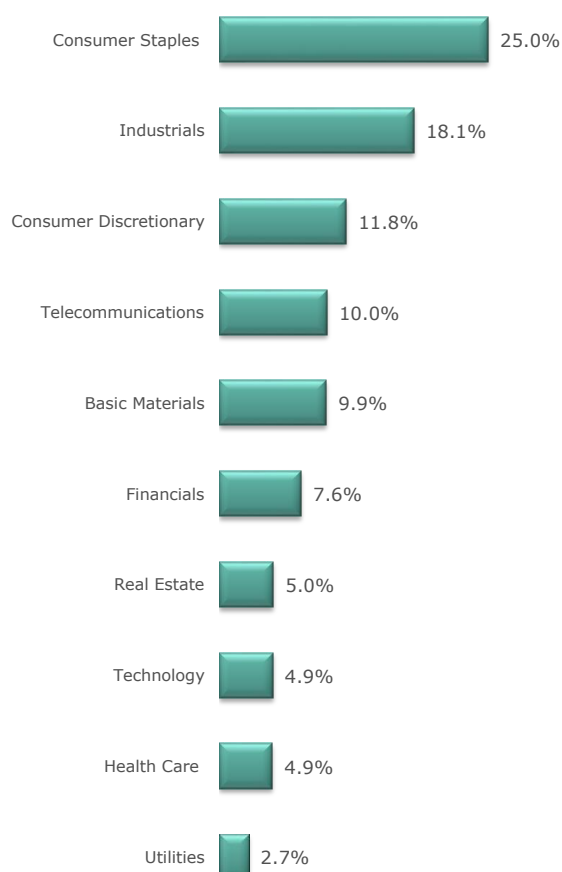| Categories	Facts
Weighting	Equally Weighted.
Component Number	40
Review of composition	Annual after the close of the third Friday of March.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement 5% on NR
Date Introduced	Euronext CDP Environment World EW Index family was introduced on 13 February 2019
Isin code / Base Value / Base Date	Euronext CDP Environment World EW Index (NL0013352602), 1000 as of 31 December 2005
	Euronext CDP Environment World EW NR Index (NL0013352610), 1000 as of 31 December 2005
	Euronext CDP Environment World EW GR Index (NL0013352628), 1000 as of 31 December 2005
	Euronext CDP Environment World EW D5% Index (NL0013352636), 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	2.79
E.ON SE	EONGN	DE	Utilities	2.70
PEPSICO	PEP	US	Consumer Staples	2.66
SWISSCOM AG	SCMN	CH	Telecommunications	2.65
EATON CORP. PLC	ETN	US	Industrials	2.62
TRANE TECHNOLOGIES	TT	US	Industrials	2.60
SIMON PROPERTY GROUP	SPG	US	Real Estate	2.59
NATWEST GROUP	NWG	GB	Financials	2.58
SYMRISE AG	SY1G	DE	Basic Materials	2.57
ELI LILLY AND CO	LLY	US	Health Care	2.57
				26.33

Portfolio Analysis

Top Sectors Breakdown

Sector	Weight
Consumer Staples	25.0%
Industrials	18.1%
Consumer Discretionary	11.8%
Telecommunications	10.0%
Basic Materials	9.9%
Financials	7.6%
Real Estate	5.0%
Technology	4.9%
Health Care	4.9%
Utilities	2.7%

Top Country Breakdown

Country	Weight
United States of America	50.6%
France	11.9%
Germany	7.7%
Spain	7.4%
United Kingdom	5.1%
Belgium	4.9%
Netherlands	4.9%
Switzerland	2.7%
Finland	2.4%
Denmark	2.4%

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