

## Objective

The Euronext CDP Water Eurozone EW selects the 50 best stocks in terms of free float market capitalisation with the highest CDP Water score included in the Euronext Eurozone 300 index, the 10% worst S and G scores are excluded from the universe. The ESG scores are provided by CDP and Moody's ESG. Constituents are reviewed once a year and their weights are reset on equally weight quarterly. 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	3,994	QTD	7.07%	P/E Incl. Neg LTM	14.53
		YTD	7.07%	P/E Incl. Neg FY1	22.41
		2023	15.86%	P/E excl. Neg LTM	26.48
		2022	-11.58%	P/E excl. Neg FY1	22.41
		2021	18.84%	Price/Book	4.54
				Price/Sales	3.37
				Price/Cash Flow	16.41
				Dividend Yield (%)	2.63
Components (full)	EUR Bil	Annualized	(%)		
Average	79.7	2 Year	9.44%		
Median	46.3	3 Years	6.48%		
Largest	418.0	5 Years	7.88%		
Smallest	9.1	Since Base Date 22-03-2010	4.90%		
Component Weights	(%)				
Largest	2.35				
Smallest	1.69				
Top ten	21.63				

## Performance of other versions

Euronext CDP Water Eurozone EW NR	Euronext CDP Water Eurozone EW GR	Euronext CDP Water Eurozone EW Decrement 5%
QTD	QTD	QTD
7.55%	7.68%	6.23%
YTD	YTD	YTD
7.55%	7.68%	6.23%
2023	2023	2023
19.10%	20.08%	13.30%
2022	2022	2022
-9.43%	-8.75%	-13.84%
2021	2021	2021
21.17%	21.92%	15.27%

## 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 index versions are also available.
Date Introduced	Euronext CDP Water Eurozone EW Index family was introduced on 06 January 2021
Isin code / Base Value / Base Date	Euronext CDP Water Eurozone EW Index (NL00150005G1), 1000 as of 22 March 2010
	Euronext CDP Water Eurozone EW NR Index (NL00150005F3), 1000 as of 22 March 2010
	Euronext CDP Water Eurozone EW GR Index (NL00150005E6), 1000 as of 22 March 2010
	Euronext CDP Water Eurozone EW Decrement 5% Index (NL00150005D8), 1000 as of 22 March 2010

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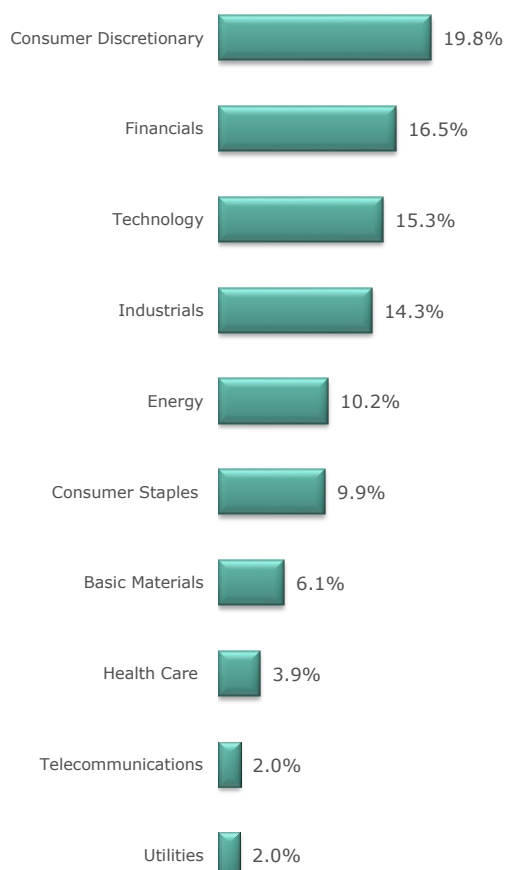
## Top 10 Components



Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SIEMENS ENERGY AG	ENR1N	DE	Energy	2.35
INDITEX	ITX	ES	Consumer Discretionary	2.23
BANCO SANTANDER CENT	SAN	ES	Financials	2.19
THALES	HO	FR	Industrials	2.18
BNP PARIBAS ACT.A	BNP	FR	Financials	2.16
METSO CORPORATION	METSO	FI	Industrials	2.14
ADIDAS AG	ADSGN	DE	Consumer Discretionary	2.11
INTESA SANPAOLO SPA	ISP	IT	Financials	2.10
BASF	BAS	DE	Basic Materials	2.10
SMURFIT KAPPA GP	SK3	IE	Industrials	2.07
				<b>21.63</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

