

Objective

The Euronext CDP Environment ESG France EW tracks the performance of the 40 stocks based on their free float market capitalisation with the highest Environmental score included in the SBF120 index, the 10% worst S and G scores are excluded from the universe. 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
Full	1,672

Components (full)	EUR Bil
Average	41.8
Median	9.1
Largest	418.0
Smallest	1.0

Component Weights	(%)
Largest	2.73
Smallest	2.10
Top ten	26.56

Performance	(%)
QTD	1.05%
YTD	1.05%
2023	13.05%
2022	-16.88%
2021	24.54%

Annualized	(%)
2 Year	0.65%
3 Years	1.91%
5 Years	4.66%
Since Base Date 31-12-2005	2.73%

Fundamentals	
P/E Incl. Neg LTM	17.06
P/E Incl. Neg FY1	17.22
P/E excl. Neg LTM	17.74
P/E excl. Neg FY1	17.22
Price/Book	2.77
Price/Sales	2.96
Price/Cash Flow	13.99
Dividend Yield (%)	2.46

Performance of other versions

Euronext CDP Environment ESG France EW NR	
QTD	1.50%
YTD	1.50%
2023	16.02%
2022	-14.94%
2021	26.70%

Euronext CDP Environment ESG France EW GR	
QTD	1.66%
YTD	1.66%
2023	17.01%
2022	-14.28%
2021	27.49%

Euronext CDP Environment ESG France EW Decrement 5%	
QTD	0.25%
YTD	0.25%
2023	10.38%
2022	-19.08%
2021	20.53%

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%
Date Introduced	Euronext CDP Environment ESG France EW Index family was introduced on 07 September 2019
Isin code / Base Value / Base Date	Euronext CDP Environment ESG France EW Index (FR0013448131), 1000 as of 31 December 2005
	Euronext CDP Environment ESG France EW NR Index (FR0013448149), 1000 as of 31 December 2005
	Euronext CDP Environment ESG France EW GR Index (FR0013448156), 1000 as of 31 December 2005
	Euronext CDP Environment ESG France EW Decrement 5% Index (FR0013448164), 1000 as of 31 December 2005

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
COVIVIO	COV	FR	Real Estate	2.73
THALES	HO	FR	Industrials	2.72
VusionGroup	VU	FR	Industrials	2.71
SCOR SE	SCR	FR	Financials	2.70
WORLDLINE	WLN	FR	Industrials	2.67
NEOEN	NEOEN	FR	Utilities	2.65
VALEO	FR	FR	Consumer Discretionary	2.63
APERAM	APAM	NL	Basic Materials	2.61
UNIBAIL-RODAMCO-WE	URW	FR	Real Estate	2.58
ACCOR	AC	FR	Consumer Discretionary	2.57
				26.56

Portfolio Analysis

Top Sectors Breakdown

