

Euronext® CDP Environment France EW Index

EURONEXT
Indices

Objective

The Euronext® CDP Environment France EW, is an equal weighted index that reflects the performance of the top 40 stocks, based on their environmental score, out of the SBF120 Index. Constituents are reviewed once a year 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	Performance	(%)	Fundamentals	
Full	1,568	QTD	0.86%	P/E Incl. Neg LTM	16.87
		YTD	0.86%	P/E Incl. Neg FY1	16.60
		2023	12.82%	P/E excl. Neg LTM	17.54
		2022	-16.69%	P/E excl. Neg FY1	16.60
		2021	24.22%	Price/Book	2.67
				Price/Sales	2.93
				Price/Cash Flow	14.26
				Dividend Yield (%)	2.13
Components (full)	EUR Bil	Annualized	(%)		
Average	39.2	2 Year	0.52%		
Median	7.1	3 Years	1.86%		
Largest	418.0	5 Years	4.69%		
Smallest	1.0	Since Base Date 31-12-2005	3.20%		
Component Weights	(%)				
Largest	2.73				
Smallest	2.10				
Top ten	26.46				

Performance of other versions

Euronext CDP Environment France EW GR

QTD	1.46%
YTD	1.46%
2023	16.74%
2022	-14.09%
2021	27.17%

Euronext CDP Environment France EW Decrement 4%

QTD	0.47%
YTD	0.47%
2023	12.17%
2022	-17.46%
2021	22.18%

Euronext CDP Environment France EW NR

QTD	1.31%
YTD	1.31%
2023	15.76%
2022	-14.75%
2021	26.38%

Euronext CDP Environment France EW Decrement 5%

QTD	0.07%
YTD	0.07%
2023	10.13%
2022	-18.90%
2021	20.22%

Euronext CDP Environment France EW Decrement 4% NR

QTD	0.31%
YTD	0.31%
2023	11.23%
2022	-18.09%
2021	21.43%

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 France EW Index family was introduced on 20 June 2018
Isin code / Base Value / Base Date	<p>EN CDP Environment France EW Index (NL0013025471), 1000 as of 31 December 2005</p> <p>EN CDP Environment France EW GR Index (NL0013025497), 1000 as of 31 December 2005</p> <p>EN CDP Environment France EW NR Index (NL0013025489), 1000 as of 31 December 2005</p> <p>EN CDP Environment France EW Decrement 4% NR Index (NL00150000K4), 1000 as of 31 December 2005</p> <p>EN CDP Environment France EW Decrement 4% Index (NL0014913311), 1000 as of 31 December 2005</p> <p>EN CDP Environment France EW Decrement 5% Index (NL0013025505), 1000 as of 31 December 2005</p>

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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
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
TECHNIP ENERGIES	TE	FR	Energy	2.59
UNIBAIL-RODAMCO-WE	URW	FR	Real Estate	2.58
ACCOR	AC	FR	Consumer Discretionary	2.57
				26.46

Portfolio Analysis

Top Sectors Breakdown

