

Euronext® CDP France Environnement Index

EURONEXT
Indices

Objective

The Euronext® CDP France Environnement index tracks the performance of 40 stocks with the highest CDP Environmental score included in the SBF120 index after exclusion of companies based on involvement in controversial weapons, tobacco, thermal coal, oil & gas, oil sands, natural gas or within the 20% worst Moody's ESG scores. Euronext® CDP France Environnement index is Free Float Market capitalisation weighted. 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-bv-familv>.

Statistics

March 28, 2024

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		2,098	QTD		4.68%	P/E Incl. Neg LTM	22.87
Free float		1,344	YTD		4.68%	P/E Incl. Neg FY1	18.35
			2023		16.08%	P/E excl. Neg LTM	22.99
			2022		-14.75%	P/E excl. Neg FY1	18.35
			2021		30.95%	Price/Book	3.60
Components (full)		EUR Bil	Annualized		(%)	Price/Sales	3.25
Average		42.8	2 Year		6.38%	Price/Cash Flow	15.08
Median		19.9	3 Years		7.35%	Dividend Yield (%)	3.35
Largest		418.0	5 Years		6.36%		
Smallest		0.2	Since Base Date 31-12-2009		4.47%		
Component Weights		(%)					
Largest		5.69					
Smallest		0.021					
Top ten		50.73					

Performance of other versions

Euronext CDP France Environnement NR		Euronext CDP France Environnement GR		Euronext CDP France Environnement Decrement 5%	
QTD	4.77%	QTD	4.80%	QTD	3.49%
YTD	4.77%	YTD	4.80%	YTD	3.49%
2023	19.08%	2023	20.10%	2023	13.29%
2022	-12.73%	2022	-12.05%	2022	-16.98%
2021	33.30%	2021	34.15%	2021	26.80%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	49
Review of composition	Quarterly, effective after the market close of the last trading day of March, June, September and December.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext CDP France Environnement Index family was introduced on 12 October 2022
Isin code / Base Value / Base Date	Euronext CDP France Environnement Index (FRESG0000835), 1000 as of 31 December 2009
	Euronext CDP France Environnement NR Index (FRESG0000843), 1000 as of 31 December 2009
	Euronext CDP France Environnement GR Index (FRESG0000850), 1000 as of 31 December 2009
	Euronext CDP France Environnement Decrement 5% Index (FRESG0000868), 1000 as of 31 December 2009

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
HERMES INTL	RMS	FR	Consumer Discretionary	5.69
AXA	CS	FR	Financials	5.54
SCHNEIDER ELECTRIC	SU	FR	Industrials	5.44
LVMH	MC	FR	Consumer Discretionary	5.36
BNP PARIBAS ACT.A	BNP	FR	Financials	5.07
SANOFI	SAN	FR	Health Care	4.92
DANONE	BN	FR	Consumer Staples	4.88
L'OREAL	OR	FR	Consumer Discretionary	4.77
VINCI	DG	FR	Industrials	4.53
CAPGEMINI	CAP	FR	Technology	4.52
				50.73

Portfolio Analysis

Top Sectors Breakdown

