

Euronext® CDP Environment ESG France EW Index

Objective

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 ESG scores are provided by CDP and Vigeo Eiris. 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/index-rules>.

Statistics

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	1,562	Q1 2022	-6.27%	P/E Incl. Neg LTM	101.36
		YTD	-6.27%	P/E Incl. Neg FY1	19.97
		2021	24.54%	P/E excl. Neg LTM	109.46
		2020	-5.89%	P/E excl. Neg FY1	19.97
		2019	25.84%	Price/Book	2.91
				Price/Sales	2.84
				Price/Cash Flow	10.58
				Dividend Yield (%)	2.62
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	39.0	2 Year	26.49%	Sharpe Ratio 1 Year	-
Median	17.8	3 Years	7.42%	Volatility 30 Day	38.21
Largest	327.8	5 Years	3.74%		
Smallest	2.4	Since Base Date 31-12-2005	2.99%		
Component Weights	(%)				
Largest	2.86				
Smallest	2.26				
Top ten	26.51				

Performance of other versions

Euronext CDP Environment ESG France EW NR		Euronext CDP Environment ESG France EW GR		Euronext CDP Environment ESG France EW Decrement 5%	
Q1 2022	-6.15%	Q1 2022	-6.11%	Q1 2022	-7.31%
YTD	-6.15%	YTD	-6.11%	YTD	-7.31%
2021	26.70%	2021	27.49%	2021	20.53%
2020	-4.34%	2020	-3.74%	2020	-9.02%
2019	29.10%	2019	30.45%	2019	22.81%

Euronext® CDP Environment ESG France EW Index

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

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided “as is” without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.
© 2022, Euronext N.V. - All rights reserved.

Euronext® CDP Environment ESG France EW Index

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
VALLOUREC	VK	FR	Basic Materials	2.86
PERNOD RICARD	RI	FR	Consumer Staples	2.68
CARREFOUR	CA	FR	Consumer Staples	2.67
HERMES INTL	RMS	FR	Consumer Discretionary	2.66
CAPGEMINI	CAP	FR	Technology	2.65
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	2.62
REMY COINTREAU	RCO	FR	Consumer Staples	2.60
EURAZEO	RF	FR	Financials	2.60
AIR LIQUIDE	AI	FR	Basic Materials	2.59
STMICROELECTRONICS	STM	FR	Technology	2.58
				26.51

Portfolio Analysis

Top Sectors Breakdown

