

Euronext® CDP Environment France EW Ex Oil & Gas Decrement 5% Index

Objective

The Euronext® CDP Environment France Ex Oil & Gas 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. The universe excludes companies included in the sectors Oil & Gas Producers (0530) and Oil Equipment, Services & Distribution (0570) as per the ICB structure. 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/index-rules>.

Statistics

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	1,569	Q1 2022	-7.22%	P/E Incl. Neg LTM	101.01
		YTD	-7.22%	P/E Incl. Neg FY1	20.05
		2021	19.74%	P/E excl. Neg LTM	109.08
		2020	-7.98%	P/E excl. Neg FY1	20.05
		2019	23.55%	Price/Book	2.98
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	2.92
Average	39.1	2 Year	22.81%	Price/Cash Flow	10.45
Median	17.8	3 Years	4.29%	Dividend Yield (%)	2.61
Largest	327.8	5 Years	0.63%	Risk	
Smallest	2.7	Since Base Date 31-12-2005	0.34%	Sharpe Ratio 1 Year	-
Component Weights	(%)			Volatility 30 Day	37.94
Largest	2.85				
Smallest	2.25				
Top ten	26.55				

Performance of other versions

EN CDP ENV FR Ex Oil & Gas EW GR	EN CDP ENV FR Ex Oil & Gas EW NR	Euronext CDP Environment France Ex Oil & Gas EW Decrement 5%
Q1 2022	Q1 2022	Q1 2022
-6.02%	-6.06%	-7.22%
YTD	YTD	YTD
-6.02%	-6.06%	-7.22%
2021	2021	2021
26.64%	25.87%	19.74%
2020	2020	2020
-2.69%	-3.25%	-7.98%
2019	2019	2019
31.23%	29.88%	23.55%

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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 index versions are also available.
Date Introduced	Euronext CDP Environment France EW Ex Oil & Gas Index family was introduced on 29 August 2018
Isin code / Base Value / Base Date	<p>EN CDP ENV FR Ex Oil & Gas EW Index (NL0013039258), 1000 as of 31 December 2005</p> <p>EN CDP ENV FR Ex Oil & Gas EW GR Index (NL0013039274), 1000 as of 31 December 2005</p> <p>EN CDP ENV FR Ex Oil & Gas EW NR Index (NL0013039266), 1000 as of 31 December 2005</p> <p>EN CDP ENV FR Oil & Gas EW D 5% Index (NL0013039282), 1000 as of 31 December 2005</p>

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
VALLOUREC	VK	FR	Basic Materials	2.85
IPSEN	IPN	FR	Health Care	2.68
PERNOD RICARD	RI	FR	Consumer Staples	2.67
CARREFOUR	CA	FR	Consumer Staples	2.67
HERMES INTL	RMS	FR	Consumer Discretionary	2.65
CAPGEMINI	CAP	FR	Technology	2.65
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	2.61
REMY COINTREAU	RCO	FR	Consumer Staples	2.60
EURAZEO	RF	FR	Financials	2.59
AIR LIQUIDE	AI	FR	Basic Materials	2.58
				26.55

Portfolio Analysis

Top Sectors Breakdown

