

Euronext® CDP Environment France EW Index

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/index-rules>.

Statistics

March 31, 2022

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		1,569	Q1 2022		-6.18%	P/E Incl. Neg LTM	101.01
			YTD		-6.18%	P/E Incl. Neg FY1	20.05
			2021		24.22%	P/E excl. Neg LTM	109.08
			2020		-4.81%	P/E excl. Neg FY1	20.05
			2019		26.18%	Price/Book	2.98
						Price/Sales	2.92
						Price/Cash Flow	10.45
						Dividend Yield (%)	2.61
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		39.1	2 Year		27.40%	Sharpe Ratio 1 Year	-
Median		17.8	3 Years		7.57%	Volatility 30 Day	37.94
Largest		327.8	5 Years		3.68%		
Smallest		2.7	Since Base Date 31-12-2005		3.53%		
Component Weights		(%)					
Largest		2.85					
Smallest		2.25					
Top ten		26.55					

Performance of other versions

Euronext CDP Environment France EW GR	
Q1 2022	-6.02%
YTD	-6.02%
2021	27.17%
2020	-2.77%
2019	30.70%

Euronext CDP Environment France EW NR	
Q1 2022	-6.06%
YTD	-6.06%
2021	26.38%
2020	-3.34%
2019	29.38%

Euronext CDP Environment France EW Decrement 4% NR	
Q1 2022	-6.99%
YTD	-6.99%
2021	21.43%
2020	-7.14%
2019	24.31%

Euronext CDP Environment France EW Decrement 4%	
Q1 2022	-6.95%
YTD	-6.95%
2021	22.18%
2020	-6.59%
2019	25.58%

Euronext CDP Environment France EW Decrement 5%	
Q1 2022	-7.22%
YTD	-7.22%
2021	20.22%
2020	-8.07%
2019	23.07%

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

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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

