

Euronext® CDP Environment ESG France EW

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:

Statistics

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Mar-21
Full			Q1 2021	11,72%	P/E Incl. Neg LTM	10,51
Free float	not mkt cap weighted		YTD	11,72%	P/E Incl. Neg FY1	18,94
			2020	-5,89%	P/E excl. Neg LTM	43,22
			2019	25,84%	P/E excl. Neg FY1	20,88
			2018	-18,06%	Price/Book	2,86
					Price/Sales	3,10
					Price/Cash Flow	10,31
					Dividend Yield (%)	2,48
Components (full)		EUR Bil	Annualized		(%)	
Average		33,53	2 Year	8,93%		
Median		12,51	3 Years	4,18%		
Largest		286,75	5 Years	6,17%		
Smallest		2,93	Since Base Date 31-Dec-2005	2,89%		
					Risk	
					Sharpe Ratio 1 Year	not calc.
					Volatility 30 Day	10,93
Component Weights		(%)				
Largest		2,72				
Smallest		2,26				
Top ten		26,16				

Performance of other versions

EN CDP Environment ESG France EW GR		(%)	EN CDP Environment ESG France EW NR		(%)	EN CDP Environment ESG France EW D5%		(%)
Q1 2021	11,93%		Q1 2021	11,87%		Q1 2021	10,51%	
YTD	11,93%		YTD	11,87%		YTD	10,51%	
2020	-3,74%		2020	-4,34%		2020	-9,02%	
2019	30,45%		2019	29,10%		2019	22,81%	
2018	-15,53%		2018	-16,28%		2018	-20,39%	

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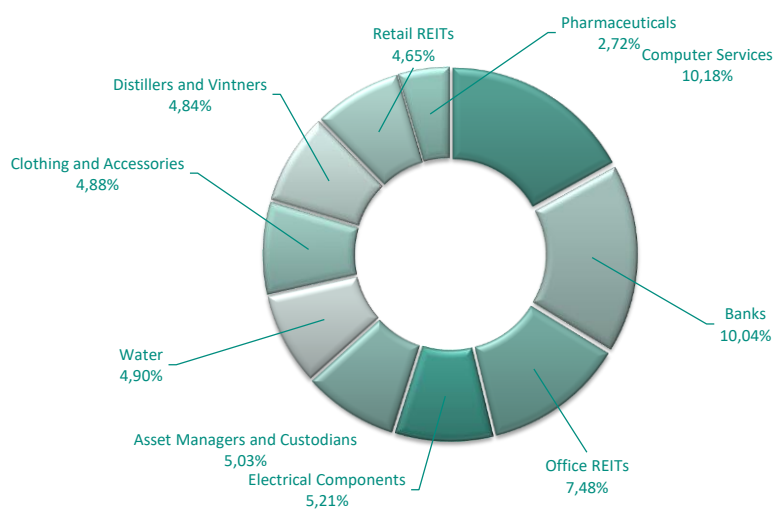
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Index Facts

Categories	Facts
Weighting	Stocks are equally weighted.
Component Number	40
Review of composition	Annual after the close of the third Friday of March.
Review of weights	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Price; Gross, Net and Decrement return index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext® CDP Environment ESG France EW (FR0013448131), 1,000 as of 31 December 2005 Euronext® CDP Environment ESG France EW GR (FR0013448156), 1,000 as of 31 December 2005 Euronext® CDP Environment ESG France EW NR (FR0013448149), 1,000 as of 31 December 2005 Euronext® CDP Environment ESG France EW Decrement 5M (FR0013448164), 1,000 as of 31 December 2005
Date Introduced	The Euronext CDP Environment ESG France EW family Index series was introduced on 7 September 2019

Top 10 sectors breakdown



Euronext® CDP Environment ESG France EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
IPSEN	IPN	FR	Pharmaceuticals	2,721
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2,662
NEXANS	NEX	FR	Electrical Components	2,650
STMICROELECTRONICS	STM	FR	Semiconductors	2,644
AMUNDI	AMUN	FR	Asset Managers and Custodians	2,611
ATOS	ATO	FR	Computer Services	2,598
SOPRA STERIA GROUP	SOP	FR	Computer Services	2,579
S.E.B.	SK	FR	Household Equipment and Produc	2,572
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,564
BOLLORE	BOL	FR	Transportation Services	2,559
BUREAU VERITAS	BVI	FR	Professional Business Support Ser	2,557
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,557
JC DECAUX SA.	DEC	FR	Media Agencies	2,556
CAPGEMINI	CAP	FR	Computer Services	2,541
EDF	EDF	FR	Conventional Electricity	2,537
COVIVIO	COV	FR	Office REITs	2,530
SOCIETE GENERALE	GLE	FR	Banks	2,527
CREDIT AGRICOLE	ACA	FR	Banks	2,523
ORANGE	ORA	FR	Telecommunications Services	2,501
SUEZ	SEV	FR	Water	2,497
BNP PARIBAS ACT.A	BNP	FR	Banks	2,496
NATIXIS	KN	FR	Banks	2,495
ENGIE	ENGI	FR	Multi-Utilities	2,494
L'OREAL	OR	FR	Cosmetics	2,493
ICADE	ICAD	FR	Office REITs	2,493
LVMH	MC	FR	Clothing and Accessories	2,486
GECINA	GFC	FR	Office REITs	2,458
ALLEN	ATE	FR	Computer Services	2,457
PERNOD RICARD	RI	FR	Distillers and Vintners	2,449
WORLDLINE	WLN	FR	Transaction Processing Services	2,444
DANONE	BN	FR	Food Products	2,431
EURAZEO	RF	FR	Asset Managers and Custodians	2,423
KERING	KER	FR	Apparel Retailers	2,422
VEOLIA ENVIRON.	VIE	FR	Water	2,404
HERMES INTL	RMS	FR	Clothing and Accessories	2,391
REMY COINTREAU	RCO	FR	Distillers and Vintners	2,387
EDENRED	EDEN	FR	Financial Data Providers	2,381
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2,342
KLEPIERRE	LI	FR	Retail REITs	2,309
VALEO	FR	FR	Auto Parts	2,258