

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

September-2020

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full			Q3 2020	-0,32%	P/E Incl. Neg LTM	6,02
Free float	not mkt cap weighted		YTD	-21,30%	P/E Incl. Neg FY1	21,08
			2019	25,84%	P/E excl. Neg LTM	18,50
			2018	-18,06%	P/E excl. Neg FY1	23,54
			2017	14,20%	Price/Book	3,14
					Price/Sales	2,03
					Price/Cash Flow	10,06
					Dividend Yield (%)	2,27
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		23,47	2 Year	-8,37%	Sharpe Ratio 1 Year	not calc.
Median		8,85	3 Years	-6,42%	Volatility 30 Day	22,63
Largest		155,26	5 Years	0,97%		
Smallest		1,46	Since Base Date 31-Dec-2005	0,98%		
Component Weights		(%)				
Largest		2,8				
Smallest		2,1				
Top ten		26,54				

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%		(%)
Q3 2020		0,22%	Q3 2020		0,07%	Q3 2020		-1,18%
YTD		-19,58%	YTD		-20,05%	YTD		-23,01%
2019		30,45%	2019		29,10%	2019		22,81%
2018		-15,53%	2018		-16,28%	2018		-20,39%
2017		17,43%	2017		16,48%	2017		10,82%

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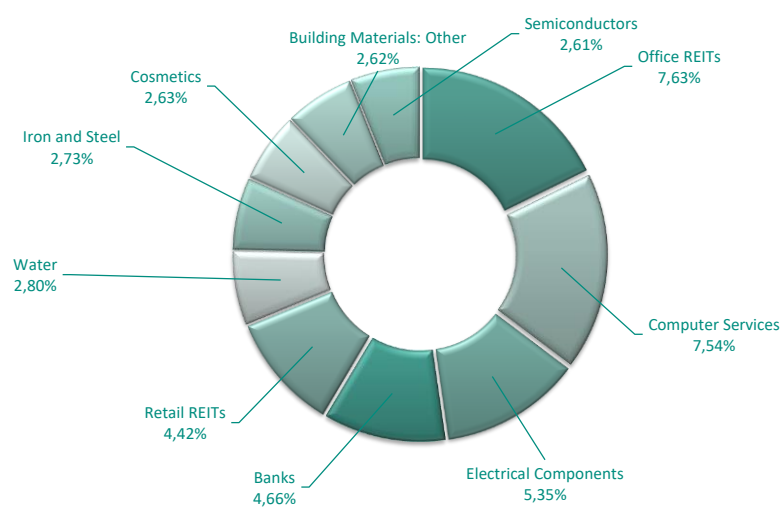
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Index Facts

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 (%)
SUEZ	SEV	FR	Water	2,796
ARCELORMITTAL SA	MT	NL	Iron and Steel	2,730
NEXANS	NEX	FR	Electrical Components	2,717
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,633
L'OREAL	OR	FR	Cosmetics	2,629
GECINA	GFC	FR	Office REITs	2,628
SAINT GOBAIN	SGO	FR	Building Materials: Other	2,624
STMICROELECTRONICS	STM	FR	Semiconductors	2,607
S.E.B.	SK	FR	Household Equipment and Produc	2,594
HERMES INTL	RMS	FR	Clothing and Accessories	2,583
EURAZEO	RF	FR	Asset Managers and Custodians	2,580
COVIVIO	COV	FR	Office REITs	2,559
BOLLORE	BOL	FR	Transportation Services	2,558
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,557
SOPRA STERIA GROUP	SOP	FR	Computer Services	2,552
ATOS	ATO	FR	Computer Services	2,542
ENGIE	ENGI	FR	Multi-Utilities	2,542
REXEL	RXL	FR	Consumer Electronics	2,533
DANONE	BN	FR	Food Products	2,529
KERING	KER	FR	Apparel Retailers	2,517
BUREAU VERITAS	BVI	FR	Professional Business Support Ser	2,478
BIC	BB	FR	Nondurable Household Products	2,469
INGENICO GROUP	ING	FR	Computer Hardware	2,464
ORANGE	ORA	FR	Telecommunications Services	2,453
AXA	CS	FR	Full Line Insurance	2,452
VALEO	FR	FR	Auto Parts	2,452
ARKEMA	AKE	FR	Chemicals: Diversified	2,452
CNP ASSURANCES	CNP	FR	Life Insurance	2,450
CAPGEMINI	CAP	FR	Computer Services	2,446
SODEXO	SW	FR	Restaurants and Bars	2,443
WORLDLINE	WLN	FR	Transaction Processing Services	2,439
ICADE	ICAD	FR	Office REITs	2,438
JC DECAUX SA.	DEC	FR	Media Agencies	2,432
TOTAL	FP	FR	Integrated Oil and Gas	2,414
NATIXIS	KN	FR	Banks	2,348
AIRBUS	AIR	FR	Aerospace	2,333
KLEPIERRE	LI	FR	Retail REITs	2,325
BNP PARIBAS ACT.A	BNP	FR	Banks	2,308
NEXITY	NXI	FR	Real Estate Holding and Developpr	2,297
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2,096