

Euronext® CDP Environment

France EW Ex Oil & Gas Decrement 5%

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. 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 and selected to ensure that the index is investable.

Transparency

The index rules are available on our website. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products-indices/index-rules>.

Statistics

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Mar-21
Full	not mkt cap		Q1 2021	9,78%	P/E Incl. Neg LTM	10,51
Free float	weighted		YTD	9,78%	P/E Incl. Neg FY1	18,94
			2020	-7,98%	P/E excl. Neg LTM	43,22
			2019	23,55%	P/E excl. Neg FY1	20,88
			2018	-21,29%	Price/Book	2,86
					Price/Sales	3,10
					Price/Cash Flow	10,31
					Dividend Yield (%)	2,48%
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		33,53	2 Year	5,87%	Sharpe Ratio 1 Year	not calc.
Median		12,51	3 Years	0,98%	Volatility 30 Day	10,64
Largest		286,75	5 Years	2,91%		
Smallest		2,93	Since Base Date 31-Dec-2005	0,28%		
Component Weights		(%)				
Largest		2,72				
Smallest		2,26				
Top ten		26,16				

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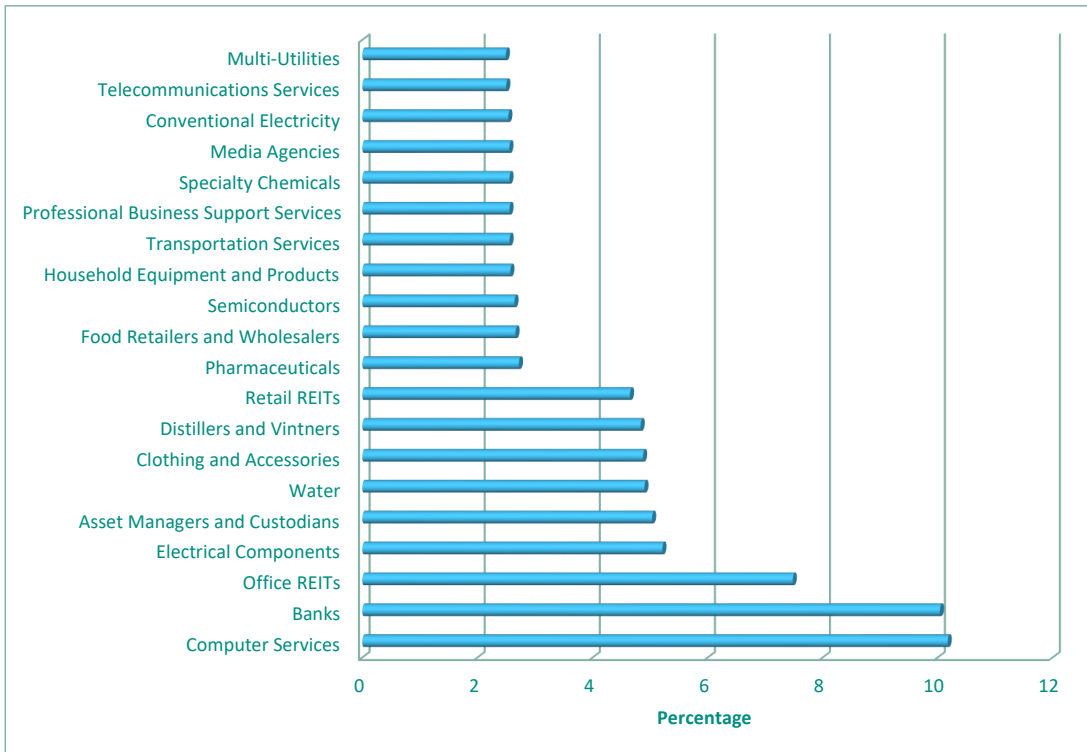
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Index Facts

Categories	Facts
Weighting	Equal weight
Component Number	40
Review of composition	Annual reviews after the close of the third Friday of December
Review of weights	Quarterly reviews effective after the third Friday of March, June, September and December
Calculation and Distribution	Decrement 5% in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	Euronext® CDP Environment France Ex Oil & Gas EW Decrement 5% (NL0013039282) 1,000 as of December 31 2005
Date Introduced	Euronext® CDP Environment France Ex Oil & Gas EW Decrement 5% was introduced on 29 August 2018

Sector Allocation - Top 20



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
IPSEN	IPN	FR	Pharmaceuticals	2,72
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2,66
NEXANS	NEX	FR	Electrical Components	2,65
STMICROELECTRONICS	STM	FR	Semiconductors	2,64
AMUNDI	AMUN	FR	Asset Managers and Custodians	2,61
ATOS	ATO	FR	Computer Services	2,60
SOPRA STERIA GROUP	SOP	FR	Computer Services	2,58
S.E.B.	SK	FR	Household Equipment and Products	2,57
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,56
BOLLORE	BOL	FR	Transportation Services	2,56
BUREAU VERITAS	BVI	FR	Professional Business Support Services	2,56
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,56
JC DECAUX SA.	DEC	FR	Media Agencies	2,56
CAPGEMINI	CAP	FR	Computer Services	2,54
EDF	EDF	FR	Conventional Electricity	2,54
COVIVIO	COV	FR	Office REITs	2,53
SOCIETE GENERALE	GLE	FR	Banks	2,53
CREDIT AGRICOLE	ACA	FR	Banks	2,52
ORANGE	ORA	FR	Telecommunications Services	2,50
SUEZ	SEV	FR	Water	2,50
BNP PARIBAS ACT.A	BNP	FR	Banks	2,50
NATIXIS	KN	FR	Banks	2,49
ENGIE	ENGI	FR	Multi-Utilities	2,49
L'OREAL	OR	FR	Cosmetics	2,49
ICADE	ICAD	FR	Office REITs	2,49
LVMH	MC	FR	Clothing and Accessories	2,49
GECINA	GFC	FR	Office REITs	2,46
ALTEN	ATE	FR	Computer Services	2,46
PERNOD RICARD	RI	FR	Distillers and Vintners	2,45
WORLDLINE	WLN	FR	Transaction Processing Services	2,44
DANONE	BN	FR	Food Products	2,43
EURAZEO	RF	FR	Asset Managers and Custodians	2,42
KERING	KER	FR	Apparel Retailers	2,42
VEOLIA ENVIRON.	VIE	FR	Water	2,40
HERMES INTL	RMS	FR	Clothing and Accessories	2,39
REMY COINTREAU	RCO	FR	Distillers and Vintners	2,39
EDENRED	EDEN	FR	Financial Data Providers	2,38
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2,34
KLEPIERRE	LI	FR	Retail REITs	2,31
VALEO	FR	FR	Auto Parts	2,26