

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		Jun-21
Full		not mkt cap weighted	Q2 2021		7.07%	P/E Incl. Neg LTM		52.30
Free float			YTD		17.54%	P/E Incl. Neg FY1		31.74
			2020		-7.98%	P/E excl. Neg LTM		59.19
			2019		23.55%	P/E excl. Neg FY1		31.92
			2018		-21.29%	Price/Book		6.14
						Price/Sales		6.12
						Price/Cash Flow		26.39
						Dividend Yield (%)		1.61%
Components (full)		EUR Bil	Annualized		(%)	Risk		
Average		37.4	2 Year		8.22%	Sharpe Ratio 1 Year		not calc.
Median		13.4	3 Years		2.88%	Volatility 30 Day		8.52
Largest		333.8	5 Years		5.42%			
Smallest		3.33	Since Base Date 31-Dec-2005		0.72%			
Component Weights		(%)						
Largest		22.32						
Smallest		0.22						
Top ten		26.09						

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Index Facts

Categories

Weighting

Component Number

Review of composition

Review of weights

Calculation and Distribution

Isin code / Base Value / Base Date

Date Introduced

Facts

Equal weight

40

Annual reviews after the close of the third Friday of December

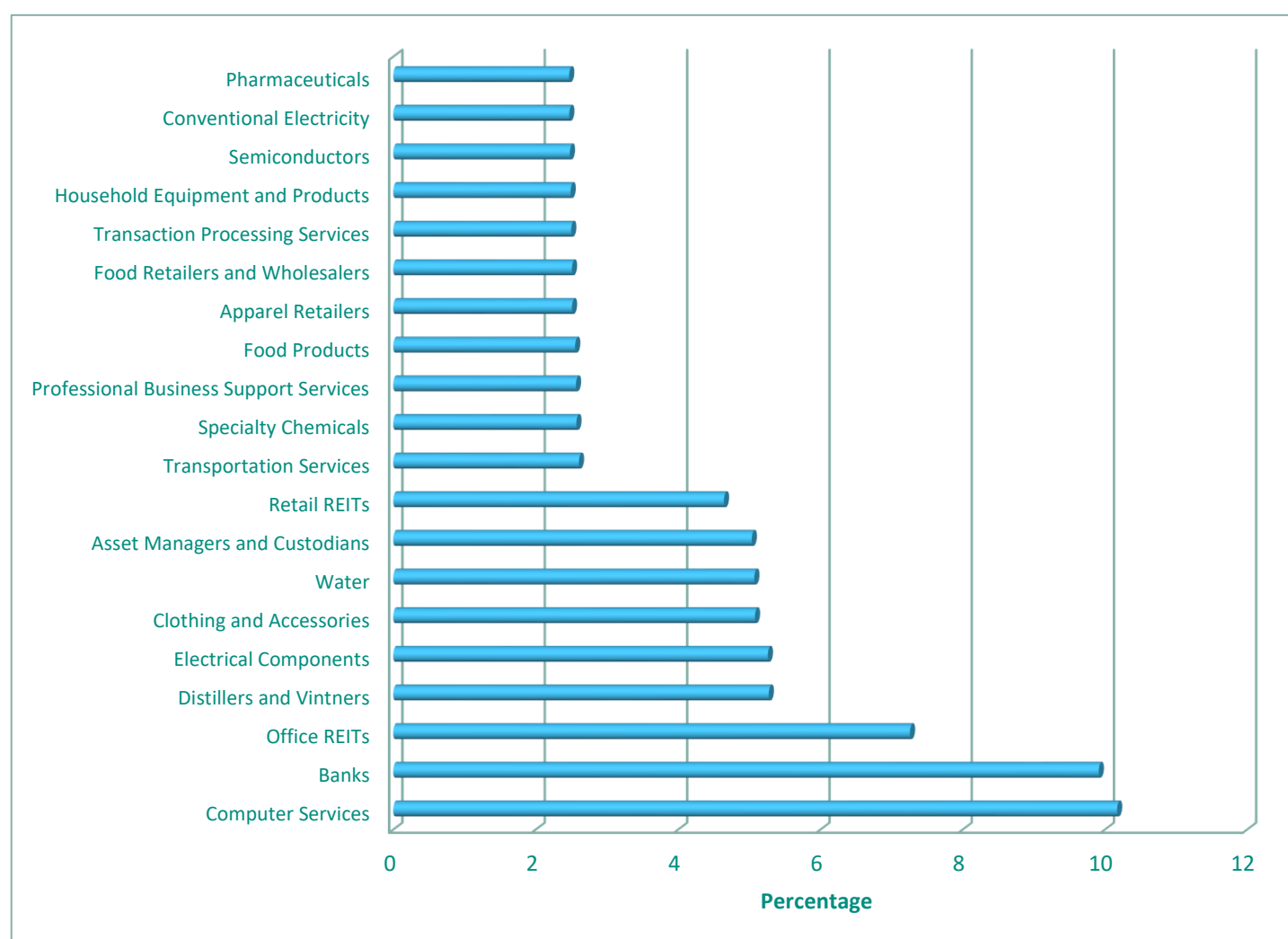
Quarterly reviews effective after the third Friday of March, June, September and December

Decrement 5% in EUR; Every 15 seconds during Euronext regulated trading hours

Euronext® CDP Environment France Ex Oil & Gas EW Decrement 5% (NL0013039282) 1,000 as of December 31 2005

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 (%)
STMICROELECTRONICS	STM	FR	Semiconductors	2.48
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2.37
VALEO	FR	FR	Auto Parts	2.35
WORLDLINE	WLN	FR	Transaction Processing Services	2.50
EDENRED	EDEN	FR	Financial Data Providers	2.46
SUEZ	SEV	FR	Water	2.56
IPSEN	IPN	FR	Pharmaceuticals	2.47
EDF	EDF	FR	Conventional Electricity	2.47
ENGIE	ENGI	FR	Multi-Utilities	2.41
GECINA	GFC	FR	Office REITs	2.47
BUREAU VERITAS	BVI	FR	Professional Business Support Services	2.57
AMUNDI	AMUN	FR	Asset Managers and Custodians	2.51
ORANGE	ORA	FR	Telecommunications Services	2.44
BNP PARIBAS ACT.A	BNP	FR	Banks	2.42
SOCIETE GENERALE	GLE	FR	Banks	2.48
REMY COINTREAU	RCO	FR	Distillers and Vintners	2.63
CAPGEMINI	CAP	FR	Computer Services	2.60
VEOLIA ENVIRON.	VIE	FR	Water	2.51
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.55
KLEPIERRE	LI	FR	Retail REITs	2.28
S.E.B.	SK	FR	Household Equipment and Products	2.49
KERING	KER	FR	Apparel Retailers	2.51
EURAZEO	RF	FR	Asset Managers and Custodians	2.53
LVMH	MC	FR	Clothing and Accessories	2.48
PERNOD RICARD	RI	FR	Distillers and Vintners	2.64
NATIXIS	KN	FR	Banks	2.55
DANONE	BN	FR	Food Products	2.56
L'OREAL	OR	FR	Cosmetics	2.47
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2.51
AIR LIQUIDE	AI	FR	Specialty Chemicals	2.57
JC DECAUX SA.	DEC	FR	Media Agencies	2.42
ALTEN	ATE	FR	Computer Services	2.55
COVIVIO	COV	FR	Office REITs	2.32
HERMES INTL	RMS	FR	Clothing and Accessories	2.61
ATOS	ATO	FR	Computer Services	2.43
SOPRA STERIA GROUP	SOP	FR	Computer Services	2.60
CREDIT AGRICOLE	ACA	FR	Banks	2.46
NEXANS	NEX	FR	Electrical Components	2.71
BOLLORE	BOL	FR	Transportation Services	2.61
ICADE	ICAD	FR	Office REITs	2.47