

Euronext® CDP Environment France EW

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 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
Full	not mkt cap weighted
Free float	

Components (full)	EUR Bil
Average	33,53
Median	12,51
Largest	286,75
Smallest	2,93

Component Weights	(%)
Largest	2,72
Smallest	2,26
Top ten	26,16

Performance of other versions

EN CDP Environment France EW NR	(%)
Q1 2021	11,59%
YTD	11,59%
2020	-3,34%
2019	29,38%
2018	-17,57%

EN CDP Environment France EW Decrement 4	(%)
Q1 2021	11,59%
YTD	11,59%
2020	-3,34%
2019	29,38%
2018	-17,57%

Performance	(%)
Q1 2021	11,44%
YTD	11,44%
2020	-4,81%
2019	26,18%
2018	-19,22%

Annualized	(%)
2 Year	9,10%
3 Years	3,98%
5 Years	6,16%
Since Base Date 31-Dec-2005	3,47%

EN CDP Environment France EW GR	(%)
Q1 2021	11,64%
YTD	11,64%
2020	-2,77%
2019	30,70%
2018	-16,89%

EN CDP Environment France EW D4% NR	(%)
Q1 2021	11,64%
YTD	11,64%
2020	-2,77%
2019	30,70%
2018	-16,89%

Fundamentals	Mar-21
P/E Incl. Neg LTM	10,51
P/E Incl. Neg FY1	18,94
P/E excl. Neg LTM	43,22
P/E excl. Neg FY1	20,88
Price/Book	2,86
Price/Sales	3,10
Price/Cash Flow	10,31
Dividend Yield (%)	2,48%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	10,63

EN CDP Environment France EW D 5%	(%)
Q1 2021	10,22%
YTD	10,22%
2020	-8,07%
2019	23,07%
2018	-21,62%

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

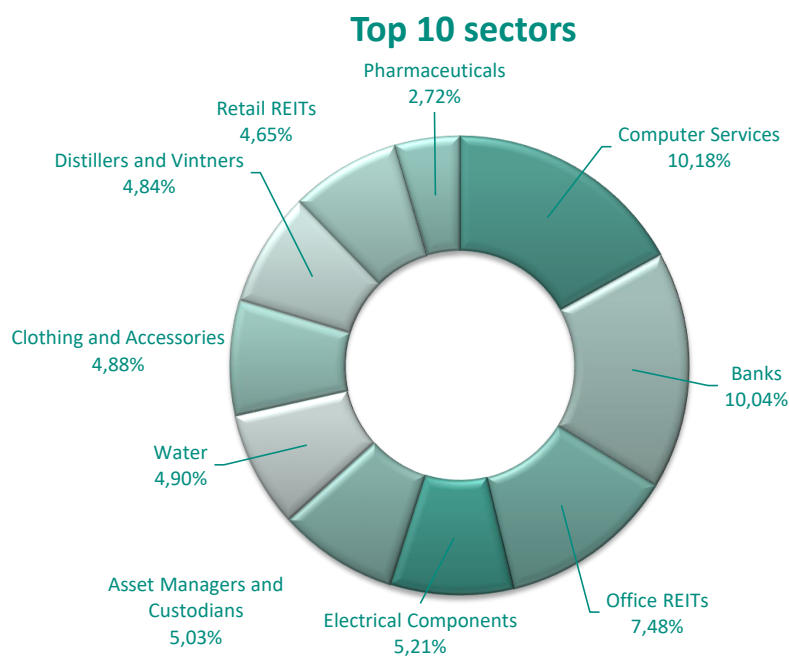
Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

Euronext® CDP Environment France EW

Index Facts

Categories	Facts
Weighting	Equal weight
Component Number	40
Review of composition	Annual reviews after the close of the third Friday of March
Review of weights	Quarterly reviews effective after the third Friday of March, June, September and December
Calculation and Distribution	Decrement Return Index; Price, Gross and Net Return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	<p>Euronext® CDP Environment France EW (NL0013025489) 1,000 as of 31 December 2005</p> <p>Euronext® CDP Environment France EW NR (NL0013025497) 1,000 as of 31 December 2005</p> <p>Euronext® CDP Environment France EW GR (NL0013025497) 1,000 as of 31 December 2005</p> <p>Euronext® CDP Environment France EW Decrement 5% (NL0013025505) 1,000 as of 31 December 2005</p> <p>Euronext® CDP Environment France EW Decrement 4% (NL0014913311) 1,000 as of 31 December 2005</p> <p>Euronext® CDP Environment France EW Decrement 4% NR (NL00150000K4) 1,000 as of 31 December 2005</p>
Date Introduced	Euronext® CDP Environment France EW family Index series was introduced on 20 June 2018

Sector Allocation - Top 20



Euronext® CDP Environment France EW

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