

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	37.4
Median	13.4
Largest	333.8
Smallest	3.33

Component Weights	(%)
Largest	22.32
Smallest	0.22
Top ten	26.09

Performance of other versions

EN CDP Environment France EW NR	(%)
Q2 2021	8.41%
YTD	20.97%
2020	-3.34%
2019	29.38%
2018	-17.57%

EN CDP Environment France EW Decrement 4	(%)
Q2 2021	8.41%
YTD	20.97%
2020	-3.34%
2019	29.38%
2018	-17.57%

Performance	(%)
Q2 2021	7.08%
YTD	19.33%
2020	-4.81%
2019	26.18%
2018	-19.22%

Annualized	(%)
2 Year	11.80%
3 Years	5.97%
5 Years	8.69%
Since Base Date 31-Dec-2005	3.87%

EN CDP Environment France EW GR	(%)
Q2 2021	8.89%
YTD	21.57%
2020	-2.77%
2019	30.70%
2018	-16.89%

EN CDP Environment France EW D4% NR	(%)
Q2 2021	8.89%
YTD	21.57%
2020	-2.77%
2019	30.70%
2018	-16.89%

Fundamentals	Jun-21
P/E Incl. Neg LTM	52.30
P/E Incl. Neg FY1	31.74
P/E excl. Neg LTM	59.19
P/E excl. Neg FY1	31.92
Price/Book	6.14
Price/Sales	6.12
Price/Cash Flow	26.39
Dividend Yield (%)	1.61%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	8.48

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Euronext® CDP Environment France EW

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 March

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

Decrement Return Index; Price, Gross and Net Return Index versions are available. Published daily after close

Euronext® CDP Environment France EW (NL0013025489) 1,000 as of 31 December 2005

Euronext® CDP Environment France EW NR (NL0013025497) 1,000 as of 31 December 2005
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Euronext® CDP Environment France EW GR (NL0013025497) 1,000 as of 31 December 2005
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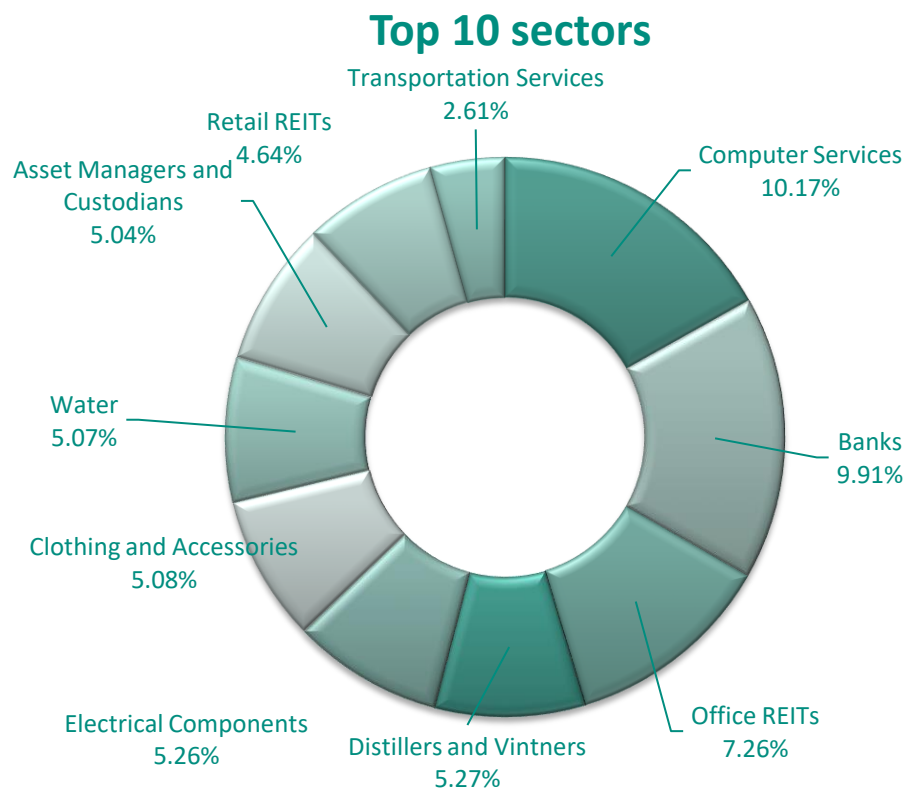
Euronext® CDP Environment France EW Decrement 5% (NL0013025505) 1,000 as of 31 December 2005
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Euronext® CDP Environment France EW Decrement 4% (NL0014913311) 1,000 as of 31 December 2005

Euronext® CDP Environment France EW Decrement 4% NR (NL00150000K4) 1,000 as of 31 December 2005

Euronext® CDP Environment France EW family Index series was introduced on 20 June 2018
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Sector Allocation - Top 20



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