

Euronext® CDP Environment France EW 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. 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

September-2020

Market Capitalization	EUR Bil
Full	not mkt cap weighted
Free float	

Components (full)	EUR Bil
Average	21,10
Median	8,52
Largest	155,26
Smallest	1,46

Component Weights	(%)
Largest	2,79
Smallest	2,09
Top ten	26,66

Performance	(%)
Q3 2020	-0,35%
YTD	-21,53%
2019	23,07%
2018	-21,62%
2017	10,35%

Annualized	(%)
2 Year	-11,27%
3 Years	-8,99%
5 Years	-1,94%
Since Base Date 31-Dec-2005	-1,20%

Fundamentals	
P/E Incl. Neg LTM	4,02
P/E Incl. Neg FY1	21,22
P/E excl. Neg LTM	18,94
P/E excl. Neg FY1	23,66
Price/Book	3,25
Price/Sales	2,10
Price/Cash Flow	10,35
Dividend Yield (%)	2,07%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	22,63

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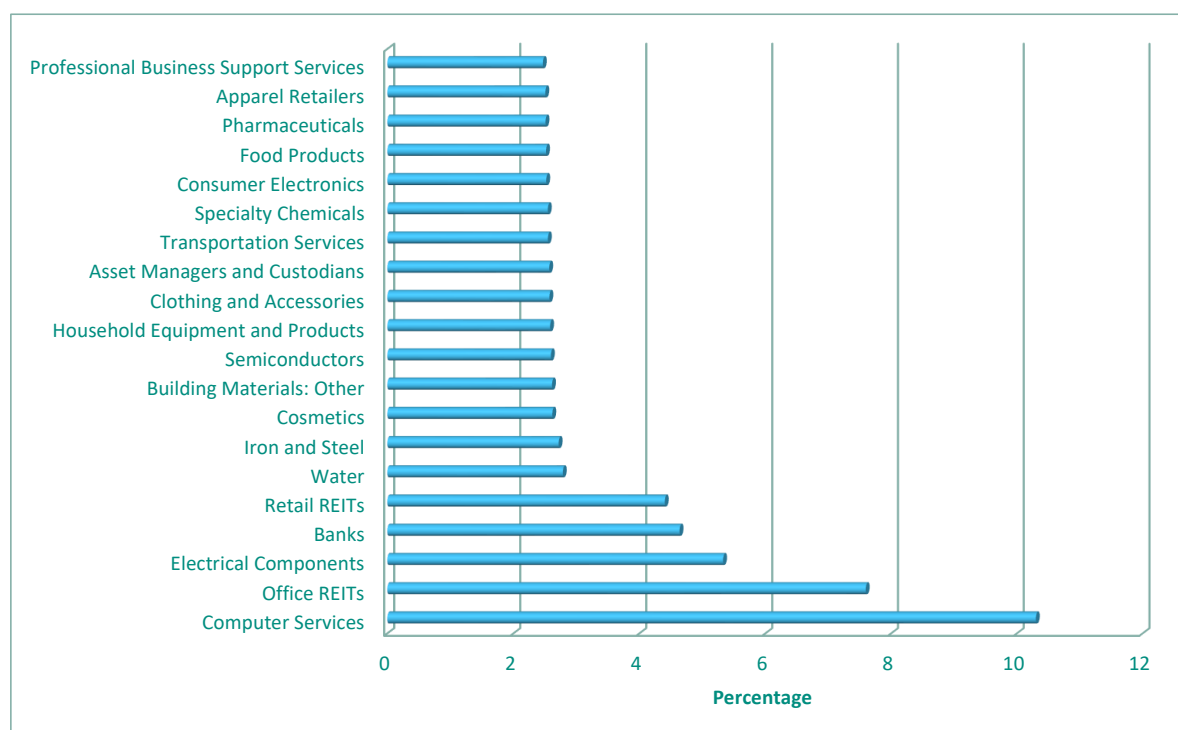
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Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
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	Decrement5% in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	Euronext® CDP Environment France EW Decrement 5% (NL0013025505) 1,000 as of December 31 2005
Date Introduced	Euronext® CDP Environment France EW Decrement 5% was introduced on 20 June 2018

Sector Allocation - Top 20



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ALTEN	ATE	FR	Computer Services	2,79
SUEZ	SEV	FR	Water	2,79
ARCELORMITTAL SA	MT	NL	Iron and Steel	2,72
NEXANS	NEX	FR	Electrical Components	2,71
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,62
L'OREAL	OR	FR	Cosmetics	2,62
GECINA	GFC	FR	Office REITs	2,62
SAINT GOBAIN	SGO	FR	Building Materials: Other	2,61
STMICROELECTRONICS	STM	FR	Semiconductors	2,60
S.E.B.	SK	FR	Household Equipment and Products	2,58
HERMES INTL	RMS	FR	Clothing and Accessories	2,57
EURAZEO	RF	FR	Asset Managers and Custodians	2,57
COVIVIO	COV	FR	Office REITs	2,55
BOLLORE	BOL	FR	Transportation Services	2,55
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,55
SOPRA STERIA GROUP	SOP	FR	Computer Services	2,54
ATOS	ATO	FR	Computer Services	2,53
REXEL	RXL	FR	Consumer Electronics	2,52
DANONE	BN	FR	Food Products	2,52
IPSEN	IPN	FR	Pharmaceuticals	2,51
KERING	KER	FR	Apparel Retailers	2,51
BUREAU VERITAS	BVI	FR	Professional Business Support Services	2,47
BIC	BB	FR	Nondurable Household Products	2,46
INGENICO GROUP	ING	FR	Computer Hardware	2,45
ORANGE	ORA	FR	Telecommunications Services	2,44
AXA	CS	FR	Full Line Insurance	2,44
VALEO	FR	FR	Auto Parts	2,44
ARKEMA	AKE	FR	Chemicals: Diversified	2,44
CNP ASSURANCES	CNP	FR	Life Insurance	2,44
CAPGEMINI	CAP	FR	Computer Services	2,44
SODEXO	SW	FR	Restaurants and Bars	2,43
WORLDLINE	WLN	FR	Transaction Processing Services	2,43
ICADE	ICAD	FR	Office REITs	2,43
JC DECAUX SA.	DEC	FR	Media Agencies	2,42
NATIXIS	KN	FR	Banks	2,34
AIRBUS	AIR	FR	Aerospace	2,32
KLEPIERRE	LI	FR	Retail REITs	2,32
BNP PARIBAS ACT.A	BNP	FR	Banks	2,30
NEXITY	NXI	FR	Real Estate Holding and Development	2,29
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2,09