

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

Market Capitalization	EUR Bil
Full	not mkt cap weighted
Free float	
Components (full)	EUR Bil
Average	26,65
Median	9,75
Largest	174,00
Smallest	1,99
Component Weights	(%)
Largest	2,73
Smallest	2,35
Top ten	26,05

Performance	(%)
Q4 2020	17,16%
YTD	-8,07%
2019	23,07%
2018	-21,62%
2017	10,35%
Annualized	(%)
2 Year	6,37%
3 Years	-3,92%
5 Years	-0,09%
Since Base Date 31-Dec-2005	-0,13%

Fundamentals	Dec-20
P/E Incl. Neg LTM	-
P/E Incl. Neg FY1	35,83
P/E excl. Neg LTM	19,77
P/E excl. Neg FY1	36,96
Price/Book	3,44
Price/Sales	2,31
Price/Cash Flow	12,09
Dividend Yield (%)	1,86%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	15,34

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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

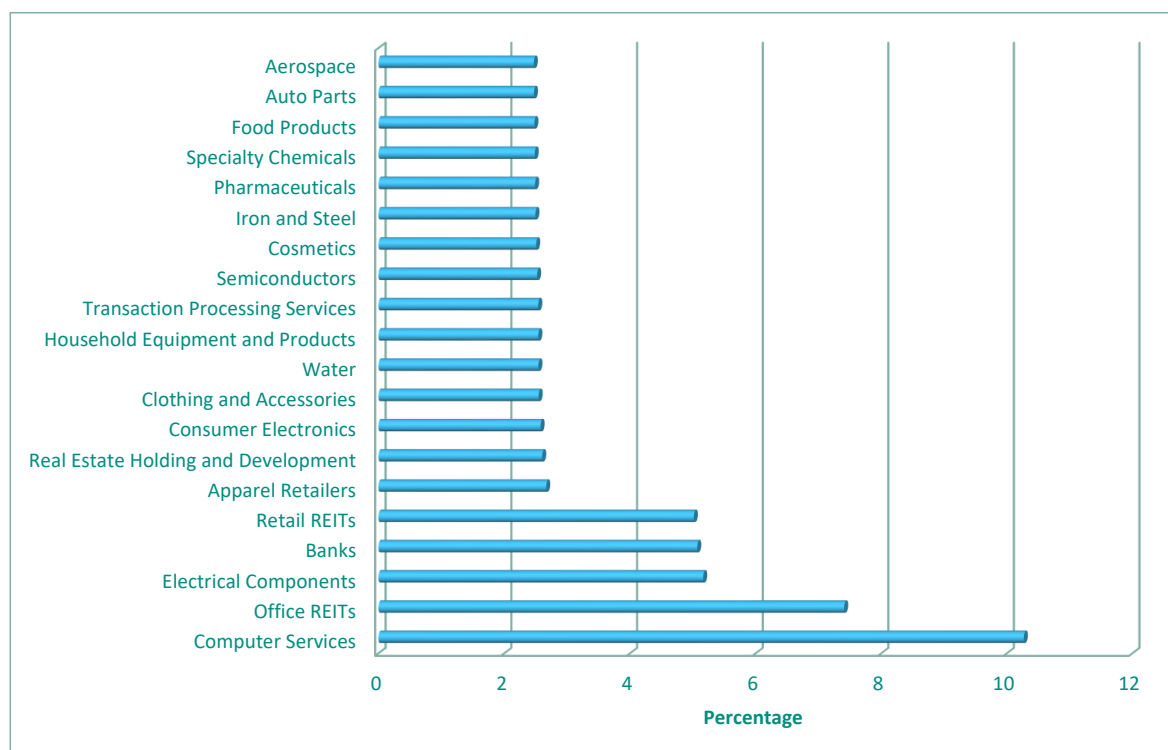
Quarterly reviews effective after the third Friday of March, June, September and December

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

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

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 (%)
CAPGEMINI	CAP	FR	Computer Services	2,73
KERING	KER	FR	Apparel Retailers	2,67
NATIXIS	KN	FR	Banks	2,63
NEXANS	NEX	FR	Electrical Components	2,61
NEXITY	NXI	FR	Real Estate Holding and Development	2,60
REXEL	RXL	FR	Consumer Electronics	2,58
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2,57
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,55
HERMES INTL	RMS	FR	Clothing and Accessories	2,55
SUEZ	SEV	FR	Water	2,54
S.E.B.	SK	FR	Household Equipment and Products	2,54
WORLDLINE	WLN	FR	Transaction Processing Services	2,54
SOPRA STERIA GROUP	SOP	FR	Computer Services	2,54
ALTEN	ATE	FR	Computer Services	2,53
STMICROELECTRONICS	STM	FR	Semiconductors	2,52
L'OREAL	OR	FR	Cosmetics	2,51
ARCELORMITTAL SA	MT	NL	Iron and Steel	2,50
IPSEN	IPN	FR	Pharmaceuticals	2,49
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,49
GECINA	GFC	FR	Office REITs	2,49
DANONE	BN	FR	Food Products	2,48
COVIVIO	COV	FR	Office REITs	2,48
VALEO	FR	FR	Auto Parts	2,47
ATOS	ATO	FR	Computer Services	2,47
AIRBUS	AIR	FR	Aerospace	2,47
BOLLORE	BOL	FR	Transportation Services	2,47
ORANGE	ORA	FR	Telecommunications Services	2,47
ARKEMA	AKE	FR	Chemicals: Diversified	2,45
EURAZEO	RF	FR	Asset Managers and Custodians	2,45
ICADE	ICAD	FR	Office REITs	2,45
KLEPIERRE	LI	FR	Retail REITs	2,45
CNP ASSURANCES	CNP	FR	Life Insurance	2,44
BNP PARIBAS ACT.A	BNP	FR	Banks	2,44
SODEXO	SW	FR	Restaurants and Bars	2,42
BIC	BB	FR	Nondurable Household Products	2,42
TOTAL	FP	FR	Integrated Oil and Gas	2,42
AXA	CS	FR	Full Line Insurance	2,41
BUREAU VERITAS	BVI	FR	Professional Business Support Services	2,40
SAINT GOBAIN	SGO	FR	Building Materials: Other	2,40
JC DECAUX SA.	DEC	FR	Media Agencies	2,35