

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: www.euronext.com/en/indices/index-rules.

Statistics

March-2019

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap	Q1 2019		11,35%	P/E Incl. Neg LTM	27,56
Free float		weighted	YTD		11,35%	P/E Incl. Neg FY1	15,26
			2018		-21,29%	P/E excl. Neg LTM	27,56
			2017		10,74%	P/E excl. Neg FY1	15,26
			2016		0,42%	Price/Book	2,37
						Price/Sales	2,04
						Price/Cash Flow	7,94
						Dividend Yield (%)	3,48%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		26,62	2 Year		-4,62%	Sharpe Ratio 1 Year	not calc.
Median		17,36	3 Years		0,98%	Volatility 30 Day	13,05
Largest		134,37	5 Years		0,91%		
Smallest		2,13	Since Base Date 31-déc-2005		-0,54%		
Component Weights		(%)					
Largest		2,67					
Smallest		2,3					
Top ten		26,01					

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 Ex Oil & Gas Decrement 5%

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

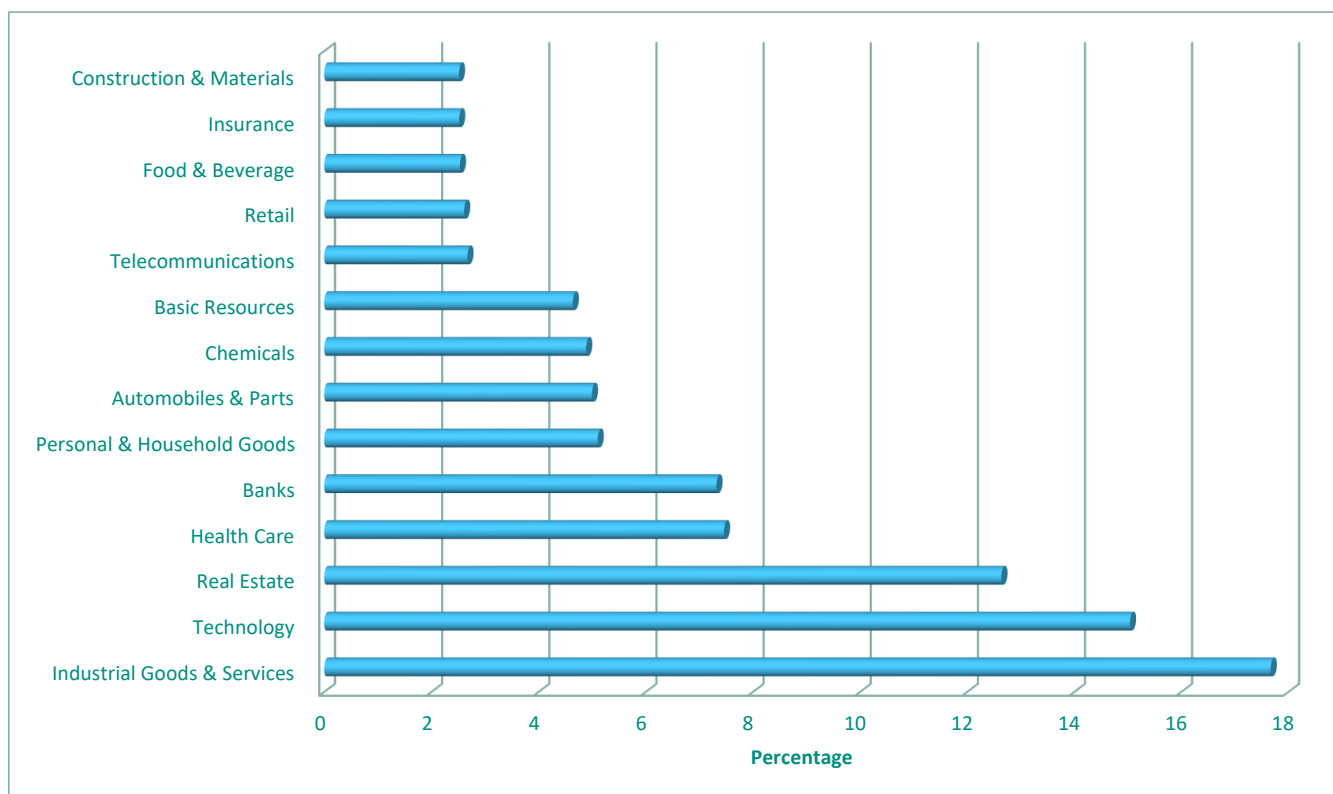
Quarterly reviews effective after the third Friday of March, June, September and December

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



Euronext® CDP Environment

France EW Ex Oil & Gas Decrement 5%

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ORANGE	ORA	FR	Telecommunications	2,67
WORLDLINE	WLN	FR	Industrial Goods & Services	2,65
L'OREAL	OR	FR	Personal & Household Goods	2,63
KERING	KER	FR	Retail	2,61
BOLLORE	BOL	FR	Industrial Goods & Services	2,59
ADP	ADP	FR	Industrial Goods & Services	2,58
KLEPIERRE	LI	FR	Real Estate	2,58
ATOS	ATO	FR	Technology	2,57
MICHELIN	ML	FR	Automobiles & Parts	2,57
INGENICO GROUP	ING	FR	Technology	2,56
COVIVIO	COV	FR	Real Estate	2,56
AIR LIQUIDE	AI	FR	Chemicals	2,54
IPSEN	IPN	FR	Health Care	2,54
SANOFI	SAN	FR	Health Care	2,54
CAPGEMINI	CAP	FR	Technology	2,53
DANONE	BN	FR	Food & Beverage	2,53
ICADE	ICAD	FR	Real Estate	2,53
AIRBUS	AIR	FR	Industrial Goods & Services	2,53
SCHNEIDER ELECTRIC	SU	FR	Industrial Goods & Services	2,53
AXA	CS	FR	Insurance	2,52
ALTEN	ATE	FR	Technology	2,52
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	2,52
SAINT GOBAIN	SGO	FR	Construction & Materials	2,52
VIVENDI	VIV	FR	Media	2,51
ENGIE	ENGI	FR	Utilities	2,50
SOPRA STERIA GROUP	SOP	FR	Technology	2,49
BIC	BB	FR	Personal & Household Goods	2,48
CREDIT AGRICOLE	ACA	FR	Banks	2,45
NEXITY	NXI	FR	Real Estate	2,45
BNP PARIBAS ACT.A	BNP	FR	Banks	2,45
BUREAU VERITAS	BVI	FR	Industrial Goods & Services	2,44
VALEO	FR	FR	Automobiles & Parts	2,43
SOCIETE GENERALE	GLE	FR	Banks	2,42
ESSILORLUXOTTICA	EL	FR	Health Care	2,38
AIR FRANCE -KLM	AF	FR	Travel & Leisure	2,37
STMICROELECTRONICS	STM	FR	Technology	2,36
REXEL	RXL	FR	Industrial Goods & Services	2,36
ARKEMA	AKE	FR	Chemicals	2,35
ARCELORMITTAL SA	MT	NL	Basic Resources	2,34
APERAM	APAM	NL	Basic Resources	2,30