

## Objective

The CAC 40 ESG® Index is a free float market capitalisation weighted index that reflects the performance of the 40 companies with the best ESG scores included in the CAC® Large 60 index. It excludes companies that do not meet the thresholds for involvement in coal, tar sand and oil shale, tobacco, controversial weapons, civilian firearms activities or with critical UNGC controversies. The Environmental, Social and Governance score is provided by Moody's ESG.

The index serves as an underlying for structured products, funds, exchange traded funds, options and futures.

## Investability

Stocks are screened to ensure liquidity to ensure that the index is investable.

## Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products/indices/indices-documents-by-family>.

## Statistics

March 28, 2024

### Market Capitalization EUR Bil

Full	2,278
Free float	1,555

### Components (full) EUR Bil

Average	56.9
Median	27.4
Largest	418.0
Smallest	2.7

### Component Weights (%)

Largest	9.54
Smallest	0.098
Top ten	64.88

### Performance (%)

QTD	8.70%
YTD	8.70%
2023	17.95%
2022	-12.36%
2021	26.82%

### Annualized (%)

2 Year	10.30%
3 Years	9.20%
5 Years	9.20%
Since Base Date 31-12-2009	6.69%

### Fundamentals

P/E Incl. Neg LTM	24.98
P/E Incl. Neg FY1	21.12
P/E excl. Neg LTM	25.16
P/E excl. Neg FY1	21.12
Price/Book	4.53
Price/Sales	3.45
Price/Cash Flow	16.81
Dividend Yield (%)	2.85

## Performance of other versions

### CAC 40 ESG NR

QTD	8.74%
YTD	8.74%
2023	20.55%
2022	-10.27%
2021	29.00%

### CAC 40 ESG GR

QTD	8.76%
YTD	8.76%
2023	21.42%
2022	-9.59%
2021	29.79%

### CAC 40 ESG Decrement 3%

QTD	7.94%
YTD	7.94%
2023	17.00%
2022	-12.92%
2021	25.19%

### CAC 40 ESG Decrement 3.5%

QTD	7.81%
YTD	7.81%
2023	16.42%
2022	-13.35%
2021	24.56%

### CAC 40 ESG Decrement 4%

QTD	7.68%
YTD	7.68%
2023	15.84%
2022	-13.78%
2021	23.94%

### CAC 40 ESG Decrement 4.5%

QTD	7.54%
YTD	7.54%
2023	15.26%
2022	-14.21%
2021	23.32%

### CAC 40 ESG Decrement 5%

QTD	7.41%
YTD	7.41%
2023	14.69%
2022	-14.64%
2021	22.71%

## Index Facts

Categories	Facts
Weighting	Free Float market Capitalisation subject to weighting cap
Component Number	40
Review of composition	Full annual review in September after the close of the third Friday of September Quarterly review after the close of the third Friday of March, June and December
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	CAC 40 ESG Index family was introduced on 22 March 2021
Isin code / Base Value / Base Date	CAC 40 ESG Index (FR0014002B31), 1000 as of 31 December 2009
	CAC 40 ESG NR Index (FR0014002B56), 1000 as of 31 December 2009
	CAC 40 ESG GR Index (FR0014002B49), 1000 as of 31 December 2009
	CAC 40 ESG Decrement 3% Index (FR0014002G69), 1000 as of 31 December 2009
	CAC 40 ESG Decrement 3.5% Index (FR0014002G51), 1000 as of 31 December 2009
	CAC 40 ESG Decrement 4% Index (FR0014002G77), 1000 as of 31 December 2009
	CAC 40 ESG Decrement 4.5% Index (FR0014002G85), 1000 as of 31 December 2009
	CAC 40 ESG Decrement 5% Index (FR0014002G93), 1000 as of 31 December 2009

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>.  
© 2024, Euronext N.V. - All rights reserved.

## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
LVMH	MC	FR	Consumer Discretionary	9.54
SCHNEIDER ELECTRIC	SU	FR	Industrials	8.04
L'OREAL	OR	FR	Consumer Discretionary	7.08
SANOFI	SAN	FR	Health Care	6.93
AIRBUS	AIR	FR	Industrials	6.77
AIR LIQUIDE	AI	FR	Basic Materials	6.76
BNP PARIBAS ACT.A	BNP	FR	Financials	5.17
SAFRAN	SAF	FR	Industrials	5.11
HERMES INTL	RMS	FR	Consumer Discretionary	5.01
AXA	CS	FR	Financials	4.47
				<b>64.88</b>

## Portfolio Analysis

### Top Sectors Breakdown

