

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

June 28, 2024

Market Capitalization	EUR Bil
Full	2,065
Free float	1,421

Components (full)	EUR Bil
Average	51.6
Median	25.5
Largest	356.9
Smallest	2.2

Component Weights	(%)
Largest	10.24
Smallest	0.083
Top ten	65.24

Performance	(%)
QTD	-8.31%
YTD	-0.34%
2023	17.95%
2022	-12.36%
2021	26.82%

Annualized	(%)
2 Year	12.89%
3 Years	3.88%
5 Years	6.34%
Since Base Date 31-12-2009	5.93%

Fundamentals	
P/E Incl. Neg LTM	23.07
P/E Incl. Neg FY1	19.76
P/E excl. Neg LTM	23.20
P/E excl. Neg FY1	19.76
Price/Book	4.07
Price/Sales	3.18
Price/Cash Flow	15.91
Dividend Yield (%)	3.01

Risk	
Sharpe Ratio 1 Year	-
Volatility 30 Day	0.16

Performance of other versions

CAC 40 ESG NR	
QTD	-6.53%
YTD	1.64%
2023	20.55%
2022	-10.27%
2021	29.00%

CAC 40 ESG GR	
QTD	-5.94%
YTD	2.29%
2023	21.42%
2022	-9.59%
2021	29.79%

CAC 40 ESG Decrement 3%	
QTD	-7.24%
YTD	0.13%
2023	17.00%
2022	-12.92%
2021	25.19%

CAC 40 ESG Decrement 3.5%	
QTD	-7.36%
YTD	-0.12%
2023	16.42%
2022	-13.35%
2021	24.56%

CAC 40 ESG Decrement 4%	
QTD	-7.47%
YTD	-0.37%
2023	15.84%
2022	-13.78%
2021	23.94%

CAC 40 ESG Decrement 4.5%	
QTD	-7.59%
YTD	-0.62%
2023	15.26%
2022	-14.21%
2021	23.32%

CAC 40 ESG Decrement 5%	
QTD	-7.71%
YTD	-0.86%
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

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
LVMH	MC	FR	Consumer Discretionary	10.24
SCHNEIDER ELECTRIC	SU	FR	Industrials	9.22
SANOFI	SAN	FR	Health Care	7.34
L'OREAL	OR	FR	Consumer Discretionary	7.10
AIR LIQUIDE	AI	FR	Basic Materials	6.67
AIRBUS	AIR	FR	Industrials	5.46
SAFRAN	SAF	FR	Industrials	5.14
BNP PARIBAS ACT.A	BNP	FR	Financials	5.01
HERMES INTL	RMS	FR	Consumer Discretionary	4.86
AXA	CS	FR	Financials	4.20
				65.24

Portfolio Analysis

Top Sectors Breakdown

