

Objective

The Euronext® France ESG Leaders 40 EW is an equal weighted index that reflects the performance of the top 40 stocks, based on ESG performance, out of the CAC® Large 60 index. The weights of the constituents 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 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	Performance		(%)	Fundamentals	
Full		2,384	QTD		4.07%	P/E Incl. Neg LTM	16.59
			YTD		4.07%	P/E Incl. Neg FY1	15.10
			2023		15.49%	P/E excl. Neg LTM	18.22
			2022		-15.58%	P/E excl. Neg FY1	15.10
			2021		19.19%	Price/Book	2.70
Components (full)		EUR Bil	Annualized		(%)	Price/Sales	2.37
Average		59.6	2 Year		5.50%	Price/Cash Flow	9.48
Median		27.4	3 Years		3.71%	Dividend Yield (%)	2.97
Largest		418.0	5 Years		4.93%		
Smallest		2.7	Since Base Date 31-12-2008		6.65%		
Component Weights		(%)					
Largest		2.83					
Smallest		2.09					
Top ten		26.41					

Performance of other versions

Euronext® France ESG Leaders 40 EW NR		Euronext® France ESG Leaders 40 EW GR		Euronext France ESG Leaders 40 EW D3.5%	
QTD	4.39%	QTD	4.52%	QTD	3.50%
YTD	4.39%	YTD	4.52%	YTD	3.50%
2023	18.22%	2023	19.15%	2023	14.17%
2022	-13.51%	2022	-12.83%	2022	-16.48%
2021	21.38%	2021	22.17%	2021	17.21%
Euronext® France ESG Leaders 40 EW Decrement 5%					
QTD	3.12%				
YTD	3.12%				
2023	12.47%				
2022	-17.72%				
2021	15.46%				

Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	40
Review of composition	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Price, Net, Gross, Decrement 5% and Decrement 3,5%
Date Introduced	Euronext France ESG Leaders 40 EW Index family was introduced on 23 February 2018
Isin code / Base Value / Base Date	Euronext France ESG Leaders 40 EW Index (FR0013317732), 1000 as of 31 December 2008
	Euronext France ESG Leaders 40 EW NR Index (FR0013317740), 1000 as of 31 December 2008
	Euronext France ESG Leaders 40 EW GR Index (FR0013317757), 1000 as of 31 December 2008
	Euronext France ESG Leaders 40 EW D3 5% Index (FR0013431731), 1000 as of 31 December 2008
	Euronext France ESG Leaders 40 EW Decrement 5% Index (FR0013317765), 1000 as of 31 December 2008

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Top 10 Components



Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ALSTOM	ALO	FR	Industrials	2.83
RENAULT	RNO	FR	Consumer Discretionary	2.75
BNP PARIBAS ACT.A	BNP	FR	Financials	2.69
AIRBUS	AIR	FR	Industrials	2.63
VALEO	FR	FR	Consumer Discretionary	2.61
CREDIT AGRICOLE	ACA	FR	Financials	2.60
TELEPERFORMANCE	TEP	FR	Industrials	2.59
SAFRAN	SAF	FR	Industrials	2.58
UNIBAIL-RODAMCO-WE	URW	FR	Real Estate	2.57
VEOLIA ENVIRON.	VIE	FR	Utilities	2.56
				26.41

Portfolio Analysis

Top Sectors Breakdown

