

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

December 31, 2023

Market Capitalization	EUR Bil
Full	2,193

Components (full)	EUR Bil
Average	54.8
Median	26.1
Largest	368.3
Smallest	2.9

Component Weights	(%)
Largest	3.07
Smallest	2.27
Top ten	26.82

Performance	(%)
QTD	6.00%
YTD	15.49%
2022	-15.58%
2021	19.19%
2020	-4.66%

Annualized	(%)
2 Year	-1.26%
3 Years	5.13%
5 Years	6.06%
Since Base Date 31-12-2008	6.48%

Fundamentals	
P/E Incl. Neg LTM	13.83
P/E Incl. Neg FY1	15.01
P/E excl. Neg LTM	15.58
P/E excl. Neg FY1	15.01
Price/Book	2.57
Price/Sales	2.28
Price/Cash Flow	11.75
Dividend Yield (%)	3.00

Risk	
Sharpe Ratio 1 Year	0.0%
Volatility 30 Day	0.08

Performance of other versions

Euronext® France ESG Leaders 40 EW NR	
QTD	6.13%
YTD	18.22%
2022	-13.51%
2021	21.38%
2020	-3.14%

Euronext® France ESG Leaders 40 EW GR	
QTD	6.17%
YTD	19.15%
2022	-12.83%
2021	22.17%
2020	-2.54%

Euronext France ESG Leaders 40 EW D3.5%	
QTD	5.21%
YTD	14.17%
2022	-16.48%
2021	17.21%
2020	-6.48%

Euronext® France ESG Leaders 40 EW Decrement 5%	
QTD	4.81%
YTD	12.47%
2022	-17.72%
2021	15.46%
2020	-7.88%

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 (%)
SOLVAY	SOLB	BE	Basic Materials	3.07
ARKEMA	AKE	FR	Basic Materials	2.77
TELEPERFORMANCE	TEP	FR	Industrials	2.75
ALSTOM	ALO	FR	Industrials	2.70
AIR FRANCE -KLM	AF	FR	Consumer Discretionary	2.65
UNIBAIL-RODAMCO-WE	URW	FR	Real Estate	2.62
BUREAU VERITAS	BVI	FR	Industrials	2.58
KLEPIERRE	LI	FR	Real Estate	2.58
VALEO	FR	FR	Consumer Discretionary	2.58
BNP PARIBAS ACT.A	BNP	FR	Financials	2.52
				26.82

Portfolio Analysis

Top Sectors Breakdown

