

Euronext® France Energy Transition Leaders 40 EW

Objective

The Euronext® France Energy Transition Leaders 40 EW, is an equal weighted index that reflects the performance of the top 40 stocks, based on their performance in term of transition to a low-carbon economy, 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 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:

<https://live.euronext.com/en/products-indices/index-rules>.

Statistics

Jun-21

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full		not mkt cap	Q2 2021	3.43%	P/E Incl. Neg LTM	77.31
Free float		weighted	YTD	11.45%	P/E Incl. Neg FY1	28.20
			2020	-4.79%	P/E excl. Neg LTM	78.25
			2019	25.10%	P/E excl. Neg FY1	28.59
			2018	-13.95%	Price/Book	5.32
					Price/Sales	5.24
					Price/Cash Flow	23.75
					Dividend Yield (%)	1.83%
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		46.2	2 Year	7.68%	Sharpe Ratio 1 Year	not calc.
Median		27.6	3 Years	6.07%	Volatility 30 Day	9.61
Largest		333.8	5 Years	9.05%		
Smallest		5.64	Since Base Date 31-Dec-2008	7.79%		
Component Weights		(%)				
Largest		18.08				
Smallest		0.31				
Top ten		26.18				

Performance others

EN Fra Energy Transition Lead

40 EW NR	(%)
Q2 2021	4.95%
YTD	13.17%
2020	-3.35%
2019	28.29%
2018	-12.07%

EN Fra Energy Transition Lead

40 EW GR	(%)
Q2 2021	5.50%
YTD	13.80%
2020	-2.79%
2019	29.68%
2018	-11.27%

EN Fra Energy Transition Lead

40 EW D5%	(%)
Q2 2021	3.66%
YTD	10.40%
2020	-8.08%
2019	22.04%
2018	-16.39%

EN FR NRG Transition Leaders

40 EW D3 5%	(%)
Q2 2021	4.04%
YTD	11.23%
2020	-6.69%
2019	23.88%
2018	-15.11%

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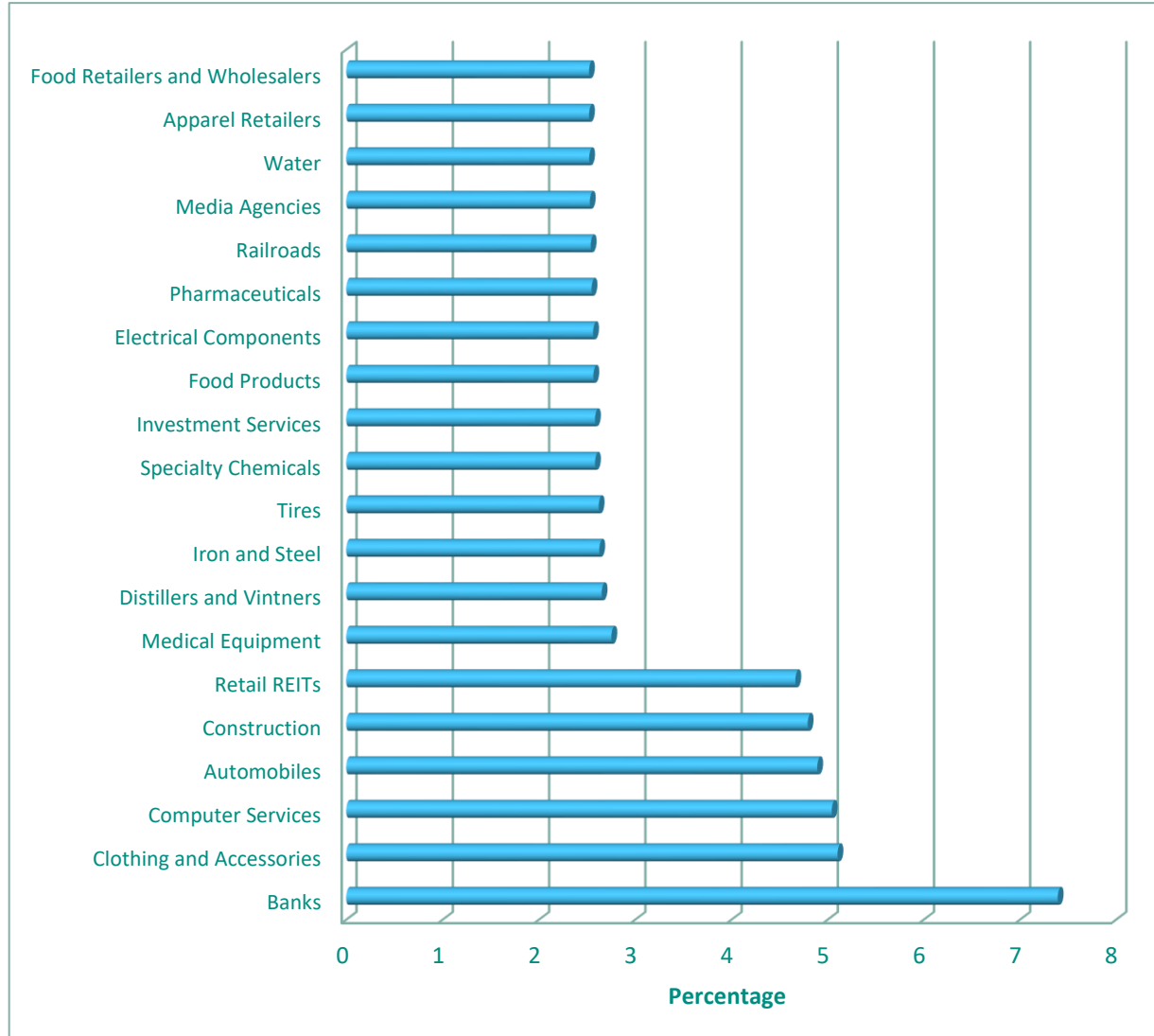
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Index Facts

Categories	Facts
Weighting	Equal weight
Component Number	40
Review Frequency	Quarterly reviews effective after the third Fridays of March, June, September, and December
Calculation and Distribution	Price, Net Return Gross Return and Decrement 5% in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	<p>Euronext France Energy Transition Leaders 40 EW (FR0013317773) 1,000 as of 31 December 2008</p> <p>Euronext France Energy Transition Leaders 40 EW NR (FR0013317781) 1,000 as of 31 December 2008</p> <p>Euronext France Energy Transition Leaders 40 EW GR (FR0013317799) 1,000 as of 31 December 2008</p> <p>Euronext France Energy Transition Leaders 40 EW Decrement 5% (FR0013317807) 1,000 as of 31 December 2008</p> <p>Euronext France Energy Transition Leaders 40 EW Decrement 3.5% (FR0013422326) 1,000 as of 31 December 2008</p>
Date Introduced	<p>The PR,NR,GR and 5% decrement indices were introduced on 5 June 2019</p> <p>The 3.5% decrement index was introduced 5 June 2019</p>
Settlement Procedure	N.A.

Sector Allocation - Top 20



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ARCELORMITTAL SA	MT	NL	Iron and Steel	2.63
STELLANTIS NV	STLA	FR	Automobiles	2.51
EURONEXT	ENX	FR	Investment Services	2.58
STMICROELECTRONICS	STM	FR	Semiconductors	2.49
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2.38
BIOMERIEUX	BIM	FR	Medical Equipment	2.75
VALEO	FR	FR	Auto Parts	2.36
WORLDLINE	WLN	FR	Transaction Processing Services	2.51
GETLINK SE	GET	FR	Railroads	2.54
ARKEMA	AKE	FR	Chemicals: Diversified	2.51
EDF	EDF	FR	Conventional Electricity	2.48
ENGIE	ENGI	FR	Multi-Utilities	2.42
GECINA	GFC	FR	Office REITs	2.48
ORANGE	ORA	FR	Telecommunications Services	2.46
RENAULT	RNO	FR	Automobiles	2.38
BNP PARIBAS ACT.A	BNP	FR	Banks	2.43
SOCIETE GENERALE	GLE	FR	Banks	2.49
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	2.53
VIVENDI	VIV	FR	Radio and TV Broadcasters	2.48
VINCI	DG	FR	Construction	2.41
CAPGEMINI	CAP	FR	Computer Services	2.61
VEOLIA ENVIRON.	VIE	FR	Water	2.52
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.56
KLEPIERRE	LI	FR	Retail REITs	2.29
KERING	KER	FR	Apparel Retailers	2.52
MICHELIN	ML	FR	Tires	2.62
SODEXO	SW	FR	Restaurants and Bars	2.49
LVMH	MC	FR	Clothing and Accessories	2.49
PERNOD RICARD	RI	FR	Distillers and Vintners	2.65
DANONE	BN	FR	Food Products	2.57
AXA	CS	FR	Full Line Insurance	2.41
SANOFI	SAN	FR	Pharmaceuticals	2.55
BOUYGUES	EN	FR	Construction	2.38
L'OREAL	OR	FR	Cosmetics	2.48
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2.52
AIR LIQUIDE	AI	FR	Specialty Chemicals	2.58
SAFRAN	SAF	FR	Aerospace	2.39
HERMES INTL	RMS	FR	Clothing and Accessories	2.62
ATOS	ATO	FR	Computer Services	2.44
CREDIT AGRICOLE	ACA	FR	Banks	2.47