

Euronext® France ESG Leaders 40 EW

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 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

September-2020

Market Capitalization	EUR Bil
Full	not mkt cap weighted
Free float	

Components (full)	EUR Bil
Average	26,65
Median	15,13
Largest	155,26
Smallest	3,59

Component Weights	(%)
Largest	2,79
Smallest	2,09
Top ten	26,52

Performance	(%)
Q3 2020	-1,51%
YTD	-21,87%
2019	21,12%
2018	-15,12%
2017	14,15%

Annualized	(%)
2 Year	-9,48%
3 Years	-6,71%
5 Years	0,97%
Since Base Date 31-Dec-2008	5,17%

Fundamentals	
P/E Incl. Neg LTM	9,75
P/E Incl. Neg FY1	18,21
P/E excl. Neg LTM	19,59
P/E excl. Neg FY1	19,31
Price/Book	1,96
Price/Sales	1,79
Price/Cash Flow	9,30
Dividend Yield (%)	2,11%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	21,90

Performance others

Euronext France ESG Leaders 40 EW NR	(%)
Q3 2020	-0,99%
YTD	-20,69%
2019	24,26%
2018	-13,28%
2017	16,53%

Euronext France ESG Leaders 40 EW GR	(%)
Q3 2020	-0,79%
YTD	-20,22%
2019	25,61%
2018	-12,48%
2017	17,53%

Euronext France ESG Leaders 40 EW D 5%	(%)
Q3 2020	-2,23%
YTD	-23,61%
2019	18,20%
2018	-17,53%
2017	10,86%

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Euronext[®] France ESG Leaders 40 EW

Index Facts

Categories

Weighting

Component Number

Review Frequency

Calculation and Distribution

Isin code / Base Value / Base Date

Date Introduced

Settlement Procedure

Facts

Equal weight

40

Quarterly reviews effective after the third Fridays of March, June, September, and December

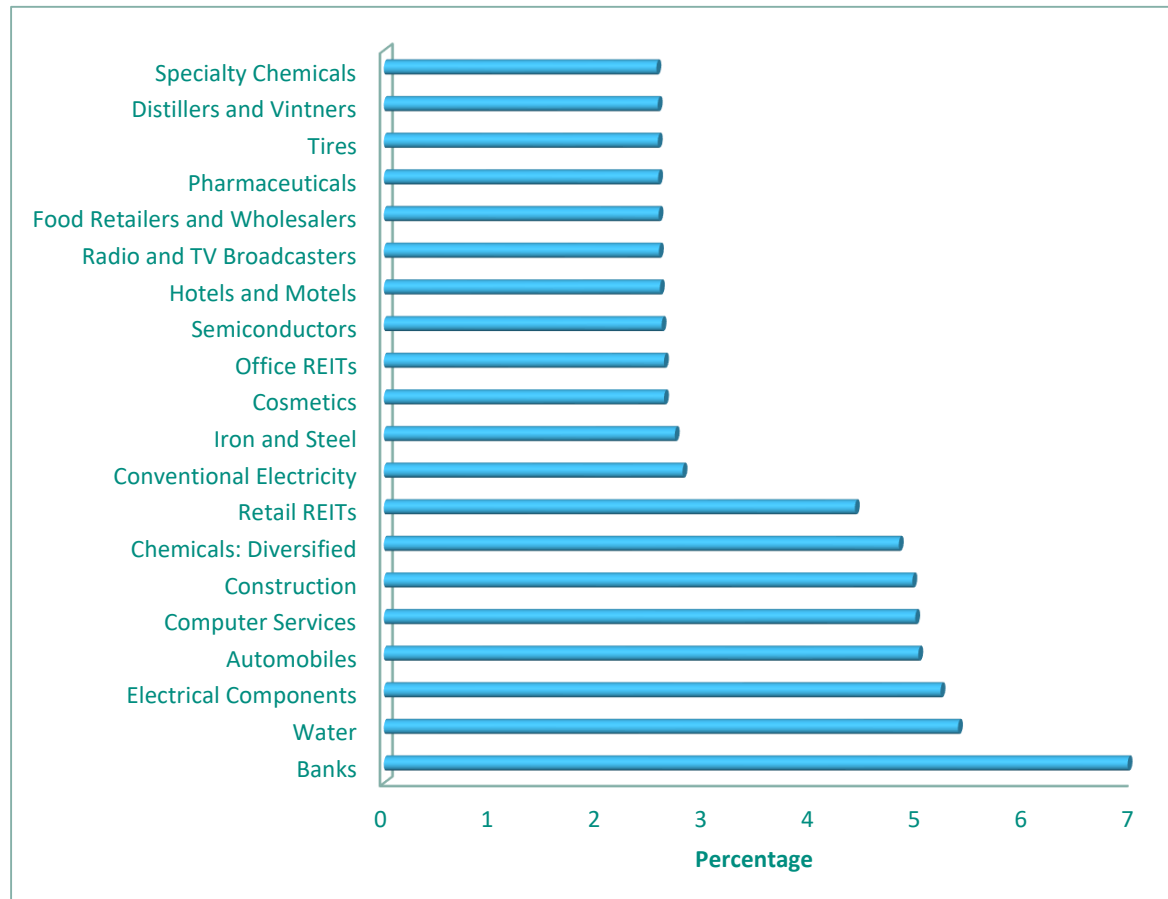
Price, Net Return Gross Return and Decrement 5% in EUR; Every 15 seconds during Euronext regulated trading hours

Euronext France ESG Leaders 40 EW (FR0013317732) 1,000 as of 31 December 2008
 Euronext France ESG Leaders 40 EW NR (FR0013317740) 1,000 as of 31 December 2008
 Euronext France ESG Leaders 40 EW GR (FR0013317757) 1,000 as of 31 December 2008
 Euronext France ESG Leaders 40 EW Decrement 5% (FR0013317765) 1,000 as of 31 December 2008

The indices were introduced on 15 January 2018

N.A.

Sector Allocation - Top 20



Euronext[®] France ESG Leaders 40 EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
EDF	EDF	FR	Conventional Electricity	2,79
SUEZ	SEV	FR	Water	2,79
ARCELORMITTAL SA	MT	NL	Iron and Steel	2,72
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,62
L'OREAL	OR	FR	Cosmetics	2,62
GECINA	GFC	FR	Office REITs	2,62
STMICROELECTRONICS	STM	FR	Semiconductors	2,60
VEOLIA ENVIRON.	VIE	FR	Water	2,59
LEGRAND	LR	FR	Electrical Components	2,59
ACCOR	AC	FR	Hotels and Motels	2,58
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,57
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2,57
SANOFI	SAN	FR	Pharmaceuticals	2,57
MICHELIN	ML	FR	Tires	2,56
PERNOD RICARD	RI	FR	Distillers and Vintners	2,56
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,55
ATOS	ATO	FR	Computer Services	2,53
ENGIE	ENGI	FR	Multi-Utilities	2,53
DANONE	BN	FR	Food Products	2,52
KERING	KER	FR	Apparel Retailers	2,51
PEUGEOT	UG	FR	Automobiles	2,51
BOUYGUES	EN	FR	Construction	2,49
RENAULT	RNO	FR	Automobiles	2,49
INGENICO GROUP	ING	FR	Computer Hardware	2,46
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	2,45
VINCI	DG	FR	Construction	2,45
ORANGE	ORA	FR	Telecommunications Services	2,45
AXA	CS	FR	Full Line Insurance	2,45
VALEO	FR	FR	Auto Parts	2,44
ARKEMA	AKE	FR	Chemicals: Diversified	2,44
CAPGEMINI	CAP	FR	Computer Services	2,44
SODEXO	SW	FR	Restaurants and Bars	2,44
WORLDLINE	WLN	FR	Transaction Processing Services	2,43
SOLVAY	SOLB	BE	Chemicals: Diversified	2,38
CREDIT AGRICOLE	ACA	FR	Banks	2,35
KLEPIERRE	LI	FR	Retail REITs	2,32
SOCIETE GENERALE	GLE	FR	Banks	2,32
BNP PARIBAS ACT.A	BNP	FR	Banks	2,30
SAFRAN	SAF	FR	Aerospace	2,30
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2,09