

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

Dec-20

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap weighted	Q4 2020		22,02%	P/E Incl. Neg LTM	6,61
Free float			YTD		-4,66%	P/E Incl. Neg FY1	16,10
			2019		21,12%	P/E excl. Neg LTM	22,36
			2018		-15,12%	P/E excl. Neg FY1	21,21
			2017		14,15%	Price/Book	2,24
						Price/Sales	2,00
						Price/Cash Flow	12,29
						Dividend Yield (%)	1,75%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		30,83	2 Year		7,46%	Sharpe Ratio 1 Year	not calc.
Median		19,77	3 Years		-0,67%	Volatility 30 Day	15,75
Largest		174,00	5 Years		3,73%		
Smallest		5,52	Since Base Date 31-Dec-2008		6,82%		
Component Weights		(%)					
Largest		2,73					
Smallest		2,39					
Top ten		25,9					

Performance others

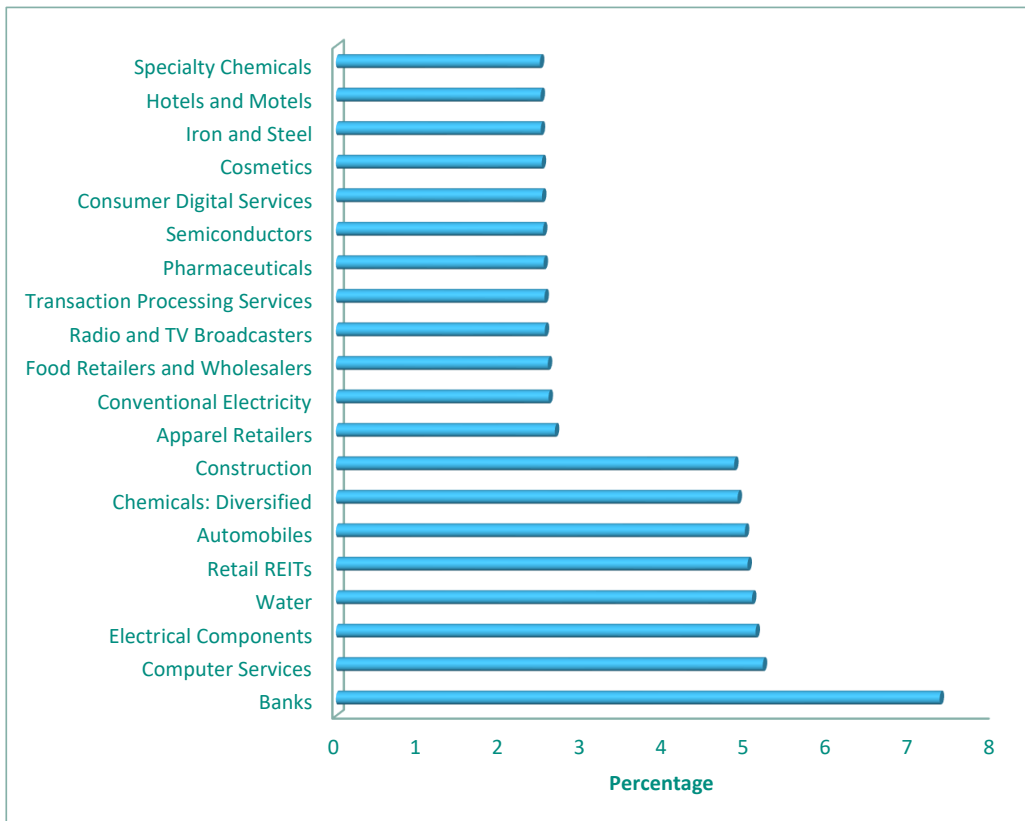
Euronext France ESG Leaders 40 EW NR		(%)	Euronext France ESG Leaders 40 EW GR		(%)
Q4 2020		22,13%	Q4 2020		22,17%
YTD		-3,14%	YTD		-2,54%
2019		24,26%	2019		25,61%
2018		-13,28%	2018		-12,48%
2017		16,53%	2017		17,53%
Euronext France ESG Leaders 40 EW D 5%		(%)	Euronext France ESG Leaders 40 EW D3 5%		(%)
Q4 2020		20,60%	Q4 2020		21,06%
YTD		-7,88%	YTD		-6,48%
2019		18,20%	2019		19,99%
2018		-17,53%	2018		-16,28%
2017		10,86%	2017		12,53%

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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	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
Date Introduced	The indices were introduced on 15 January 2018
Settlement Procedure	N.A.

Sector Allocation - Top 20



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
CAPGEMINI	CAP	FR	Computer Services	2,73
KERING	KER	FR	Apparel Retailers	2,67
EDF	EDF	FR	Conventional Electricity	2,59
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2,58
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2,57
LEGRAND	LR	FR	Electrical Components	2,56
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,55
PEUGEOT	UG	FR	Automobiles	2,55
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,55
SUEZ	SEV	FR	Water	2,54
WORLDLINE	WLN	FR	Transaction Processing Services	2,54
SANOFI	SAN	FR	Pharmaceuticals	2,53
VEOLIA ENVIRON.	VIE	FR	Water	2,53
STMICROELECTRONICS	STM	FR	Semiconductors	2,52
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	2,51
L'OREAL	OR	FR	Cosmetics	2,51
ARCELORMITTAL SA	MT	NL	Iron and Steel	2,50
ACCOR	AC	FR	Hotels and Motels	2,49
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,49
GECINA	GFC	FR	Office REITs	2,49
ENGIE	ENGI	FR	Multi-Utilities	2,48
DANONE	BN	FR	Food Products	2,48
VALEO	FR	FR	Auto Parts	2,47
ATOS	ATO	FR	Computer Services	2,47
PERNOD RICARD	RI	FR	Distillers and Vintners	2,47
ORANGE	ORA	FR	Telecommunications Services	2,46
SOCIETE GENERALE	GLE	FR	Banks	2,46
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	2,46
SAFRAN	SAF	FR	Aerospace	2,46
BOUYGUES	EN	FR	Construction	2,46
CREDIT AGRICOLE	ACA	FR	Banks	2,46
ARKEMA	AKE	FR	Chemicals: Diversified	2,45
SOLVAY	SOLB	BE	Chemicals: Diversified	2,44
KLEPIERRE	LI	FR	Retail REITs	2,44
BNP PARIBAS ACT.A	BNP	FR	Banks	2,44
RENAULT	RNO	FR	Automobiles	2,43
MICHELIN	ML	FR	Tires	2,42
SODEXO	SW	FR	Restaurants and Bars	2,42
AXA	CS	FR	Full Line Insurance	2,41
VINCI	DG	FR	Construction	2,39

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