

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

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Mar-21
Full	not mkt cap weighted		Q1 2021	8,40%	P/E Incl. Neg LTM	18,86
Free float			YTD	8,40%	P/E Incl. Neg FY1	18,18
			2020	-4,66%	P/E excl. Neg LTM	36,32
			2019	21,12%	P/E excl. Neg FY1	18,88
			2018	-15,12%	Price/Book	2,50
					Price/Sales	2,31
					Price/Cash Flow	9,64
					Dividend Yield (%)	2,62%
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		39,72	2 Year	6,79%	Sharpe Ratio 1 Year	not calc.
Median		23,63	3 Years	3,52%	Volatility 30 Day	11,53
Largest		286,75	5 Years	6,49%		
Smallest		5,86	Since Base Date 30-Dec-2005	5,89%		
Component Weights		(%)				
Largest		2,76				
Smallest		2,27				
Top ten		26,17				

Performance others

Euronext France ESG Leaders 40 EW NR		(%)	Euronext France ESG Leaders 40 EW GR		(%)
Q1 2021		8,48%	Q1 2021		8,51%
YTD		8,48%	YTD		8,51%
2020		-3,14%	2020		-2,54%
2019		24,26%	2019		25,61%
2018		-13,28%	2018		-12,48%

Euronext France ESG Leaders 40 EW D 5%		(%)	Euronext France ESG Leaders 40 EW D3 5%		(%)
Q1 2021		7,16%	Q1 2021		7,55%
YTD		7,16%	YTD		7,55%
2020		-7,88%	2020		-6,48%
2019		18,20%	2019		19,99%
2018		-17,53%	2018		-16,28%

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Index Facts

Categories

Weighting

Component Number

Review Frequency

Facts

Equal weight

40

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

Euronext France ESG Leaders 40 EW Decrement 3.5% (FR0013431731) 1,000 as of 31 December 2008

Date Introduced

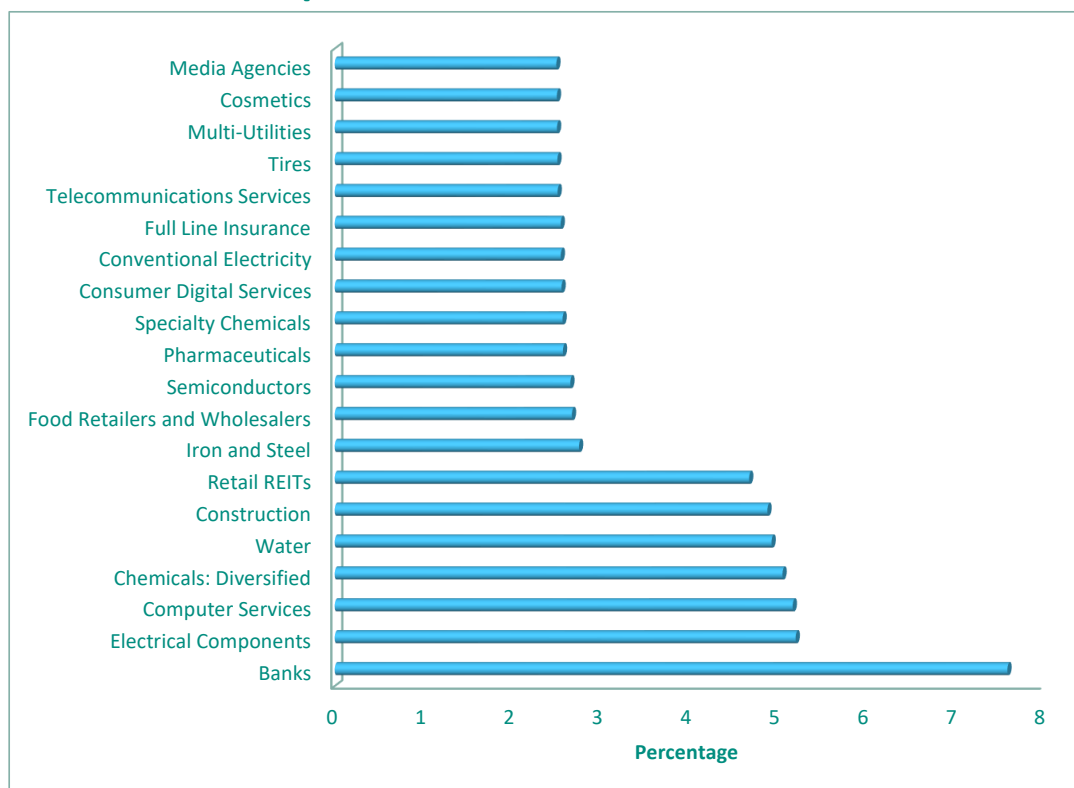
The Euronext France ESG Leaders 40 EW index family was introduced on 15 January 2018

The Derement 3.5% version was introduced on 5 July 2019

Settlement Procedure

N.A.

Sector Allocation - Top 20



Euronext[®] France ESG Leaders 40 EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ARCELORMITTAL SA	MT	NL	Iron and Steel	2,76
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2,68
STMICROELECTRONICS	STM	FR	Semiconductors	2,66
LEGRAND	LR	FR	Electrical Components	2,62
ATOS	ATO	FR	Computer Services	2,61
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,58
SANOFI	SAN	FR	Pharmaceuticals	2,58
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,57
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	2,56
CAPGEMINI	CAP	FR	Computer Services	2,56
ARKEMA	AKE	FR	Chemicals: Diversified	2,55
EDF	EDF	FR	Conventional Electricity	2,55
AXA	CS	FR	Full Line Insurance	2,55
SOCIETE GENERALE	GLE	FR	Banks	2,54
CREDIT AGRICOLE	ACA	FR	Banks	2,54
ORANGE	ORA	FR	Telecommunications Services	2,52
MICHELIN	ML	FR	Tires	2,51
SUEZ	SEV	FR	Water	2,51
BNP PARIBAS ACT.A	BNP	FR	Banks	2,51
ENGIE	ENGI	FR	Multi-Utilities	2,51
L'OREAL	OR	FR	Cosmetics	2,51
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	2,50
SOLVAY	SOLB	BE	Chemicals: Diversified	2,50
LVMH	MC	FR	Clothing and Accessories	2,50
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,50
BOUYGUES	EN	FR	Construction	2,50
GECINA	GFC	FR	Office REITs	2,47
PERNOD RICARD	RI	FR	Distillers and Vintners	2,46
WORLDLINE	WLN	FR	Transaction Processing Services	2,46
SODEXO	SW	FR	Restaurants and Bars	2,45
DANONE	BN	FR	Food Products	2,45
KERING	KER	FR	Apparel Retailers	2,44
VEOLIA ENVIRON.	VIE	FR	Water	2,42
VINCI	DG	FR	Construction	2,39
ACCOR	AC	FR	Hotels and Motels	2,36
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2,36
SAFRAN	SAF	FR	Aerospace	2,35
RENAULT	RNO	FR	Automobiles	2,33
KLEPIERRE	LI	FR	Retail REITs	2,32
VALEO	FR	FR	Auto Parts	2,27

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