

# Euronext<sup>®</sup> France ESG Leaders 40 EW

## Objective

The Euronext<sup>®</sup> 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<sup>®</sup> 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: [www.euronext.com/en/indices/index-rules](http://www.euronext.com/en/indices/index-rules).

## Statistics

March-2019

Market Capitalization	EUR Bil
Full	not mkt cap weighted
Free float	

Components (full)	EUR Bil
Average	28,86
Median	18,70
Largest	134,37
Smallest	4,30

Component Weights	(%)
Largest	2,68
Smallest	2,35
Top ten	25,89

Performance	(%)
Q1 2019	9,77%
YTD	9,77%
2018	-15,12%
2017	14,15%
2016	7,37%

Annualized	(%)
2 Year	0,00%
3 Years	6,29%
5 Years	3,21%
Since Base Date 31-déc-2008	7,51%

Fundamentals	
P/E Incl. Neg LTM	24,04
P/E Incl. Neg FY1	15,05
P/E excl. Neg LTM	24,60
P/E excl. Neg FY1	15,05
Price/Book	1,89
Price/Sales	2,11
Price/Cash Flow	8,62
Dividend Yield (%)	3,71%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	11,98

## Performance others

Euronext France ESG Leaders 40 EW NR	(%)
Q1 2019	10,06%
YTD	10,06%
2018	-13,28%
2017	16,53%
2016	10,22%

Euronext France ESG Leaders 40 EW GR	(%)
Q1 2019	10,18%
YTD	10,18%
2018	-12,48%
2017	17,53%
2016	11,43%

Euronext France ESG Leaders 40 EW D 5%	(%)
Q1 2019	8,74%
YTD	8,74%
2018	-17,53%
2017	10,86%
2016	4,84%

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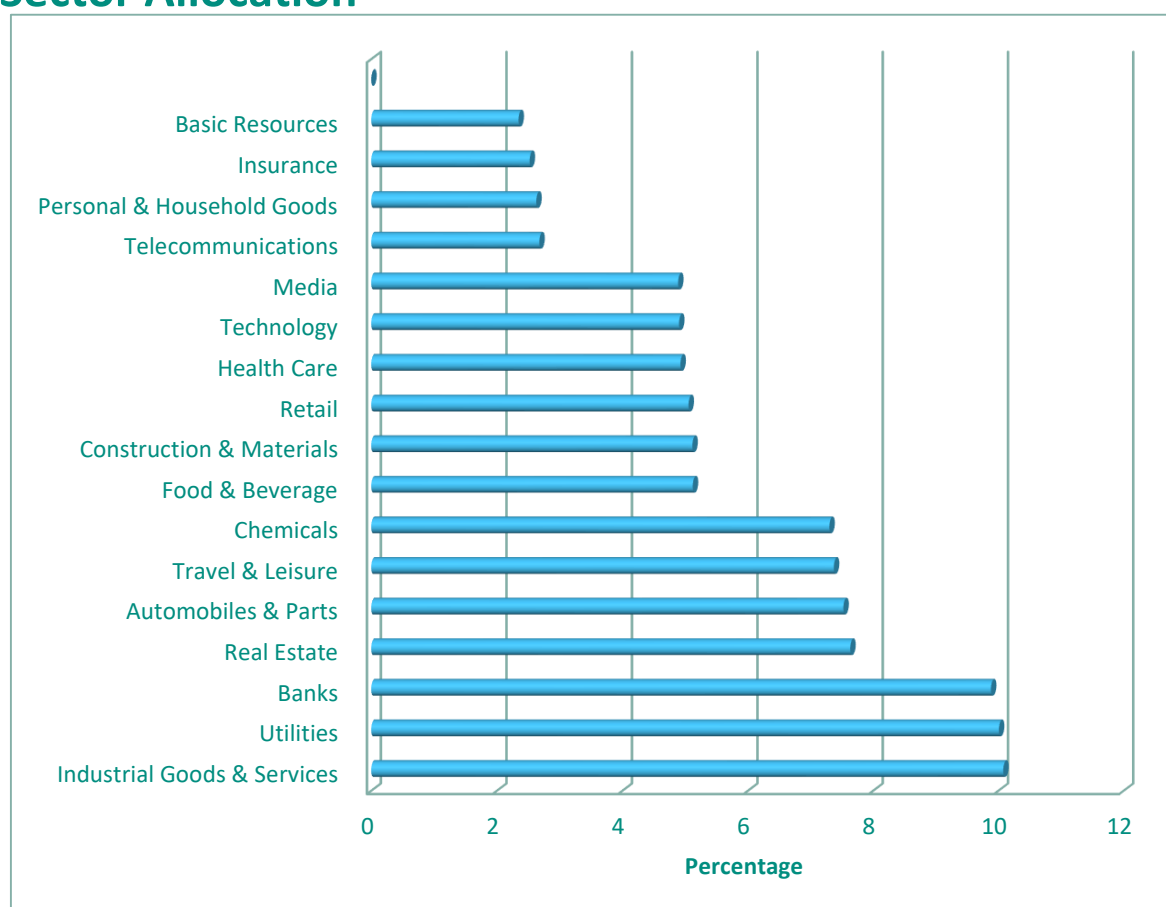
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## Index Facts

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	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



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## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ORANGE	ORA	FR	Telecommunications	2,68
L'OREAL	OR	FR	Personal & Household Goods	2,63
KERING	KER	FR	Retail	2,62
VINCI	DG	FR	Construction & Materials	2,59
PERNOD RICARD	RI	FR	Food & Beverage	2,59
KLEPIERRE	LI	FR	Real Estate	2,58
MICHELIN	ML	FR	Automobiles & Parts	2,57
NATIXIS	KN	FR	Banks	2,55
AIR LIQUIDE	AI	FR	Chemicals	2,55
EDENRED	EDEN	FR	Industrial Goods & Services	2,54
SANOFI	SAN	FR	Health Care	2,54
CAPGEMINI	CAP	FR	Technology	2,54
DANONE	BN	FR	Food & Beverage	2,54
SUEZ	SEV	FR	Utilities	2,53
SODEXO	SW	FR	Travel & Leisure	2,53
GECINA NOM.	GFC	FR	Real Estate	2,53
SCHNEIDER ELECTRIC	SU	FR	Industrial Goods & Services	2,53
BOUYGUES	EN	FR	Construction & Materials	2,53
AXA	CS	FR	Insurance	2,52
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	2,52
PEUGEOT	UG	FR	Automobiles & Parts	2,52
VIVENDI	VIV	FR	Media	2,51
VEOLIA ENVIRON.	VIE	FR	Utilities	2,51
TELEPERFORMANCE	TEP	FR	Industrial Goods & Services	2,51
ENGIE	ENGI	FR	Utilities	2,50
LEGRAND	LR	FR	Industrial Goods & Services	2,50
ACCOR	AC	FR	Travel & Leisure	2,47
EDF	EDF	FR	Utilities	2,47
CREDIT AGRICOLE	ACA	FR	Banks	2,46
BNP PARIBAS ACT.A	BNP	FR	Banks	2,46
CARREFOUR	CA	FR	Retail	2,44
VALEO	FR	FR	Automobiles & Parts	2,44
SOCIETE GENERALE	GLE	FR	Banks	2,42
SOLVAY	SOLB	BE	Chemicals	2,40
ESSILORLUXOTTICA	EL	FR	Health Care	2,39
PUBLICIS GROUPE SA	PUB	FR	Media	2,38
AIR FRANCE -KLM	AF	FR	Travel & Leisure	2,37
STMICROELECTRONICS	STM	FR	Technology	2,37
ARKEMA	AKE	FR	Chemicals	2,35
ARCELORMITTAL SA	MT	NL	Basic Resources	2,35