CAC® SBT 1.5 Index

EURONEXT Indices

Objective

The CAC® SBT 1.5 Index is a free float market capitalisation weighted index that reflects the performance of companies with approved Science Based Targets 1.5°C on Scope 1 & 2 and below 2°C on Scope 3. The index also excludes companies involved in controversial activities, tobacco, controversial weapons, thermal coal or assessed Non-Compliant with regards to the UN Global Compact principles. The index is powered by SBTi, a partnership between CDP, the United Nations Global Compact, World Resources Institute (WRI) and the World Wide Fund for Nature (WWF). The index serves as an underlying for structured products, funds, exchange traded funds, options and futures.

Investability

Stocks are screened to ensure liquidity to ensure that the index is investable.

Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage: https://live.euronext.com/en/products/indices/indices-documents-by-family.

Statistics

March 28, 2024

Market Capitalization	EUR Bil
Full	1,606
Free float	1,002

Components (full)	EUR Bil
Average	30.3
Median	7.5
Largest	418.0
Smallest	0.2

Component Weights	(%)
Largest	10.66
Smallest	0.023
Top ten	68.22

Performance	(%)
QTD	10.98%
YTD	10.98%
2023	21.98%
2022	-20.12%
2021	27.79%

Annualized	(%)
2 Year	10.39%
3 Years	8.93%
5 Years	10.24%
Since Base Date 01-01-2010	10.71%

Fundamentals	
P/E Incl. Neg LTM	28.64
P/E Incl. Neg FY1	23.62
P/E excl. Neg LTM	29.01
P/E excl. Neg FY1	23.64
Price/Book	5.50
Price/Sales	4.25
Price/Cash Flow	18.27
Dividend Yield (%)	1.97

Performance of other versions

CAC SBT 1.5 NR	
QTD	11.07%
YTD	11.07%
2023	23.92%
2022	-19.04%
2021	29.16%

CAC SBT 1.5 GR	
QTD	11.10%
YTD	11.10%
2023	24.55%
2022	-18.68%
2021	29.65%

CAC SBT 1.5 NR Decrement 3.75%	
QTD	10.05%
YTD	10.05%
2023	19.38%
2022	-22.02%
2021	24.40%

CAC SBT 1.5 NR Decrement 4%	
QTD	9.98%
YTD	9.98%
2023	19.08%
2022	-22.21%
2021	24.09%

CAC SBT 1.5 NR Decrement 5%	
QTD	9.71%
YTD	9.71%
2023	17.90%
2022	-22.98%
2021	22.86%

CAC SBT 1.5 GR Decrement 3.75%	
QTD	10.08%
YTD	10.08%
2023	19.98%
2022	-21.67%
2021	24.88%

CAC SBT 1.5 GR Decrement 4%	
QTD	10.02%
YTD	10.02%
2023	19.68%
2022	-21.87%
2021	24.56%

CAC SBT 1.5 GR Decrement 5%	
QTD	9.74%
YTD	9.74%
2023	18.49%
2022	-22.64%
2021	23.33%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	53
Review of composition	Quarterly, effective after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	CAC SBT 1.5 Index family was introduced on 06 December 2022
Isin code / Base Value / Base Date	CAC SBT 1.5 Index (FRESG0001031), 1000 as of 01 January 2010
	CAC SBT 1.5 NR Index (FRESG0001049), 1000 as of 01 January 2010
	CAC SBT 1.5 GR Index (FRESG0001056), 1000 as of 01 January 2010
	CAC SBT 1.5 NR Decrement 3.75% Index (FRESG0001098), 1000 as of 01 January 2010
	CAC SBT 1.5 NR Decrement 4% Index (FRESG0001106), 1000 as of 01 January 2010
	CAC SBT 1.5 NR Decrement 5% Index (FRESG0001114), 1000 as of 01 January 2010
	CAC SBT 1.5 GR Decrement 3.75% Index (FRESG0001122), 1000 as of 01 January 2010
	CAC SBT 1.5 GR Decrement 4% Index (FRESG0001130), 1000 as of 01 January 2010

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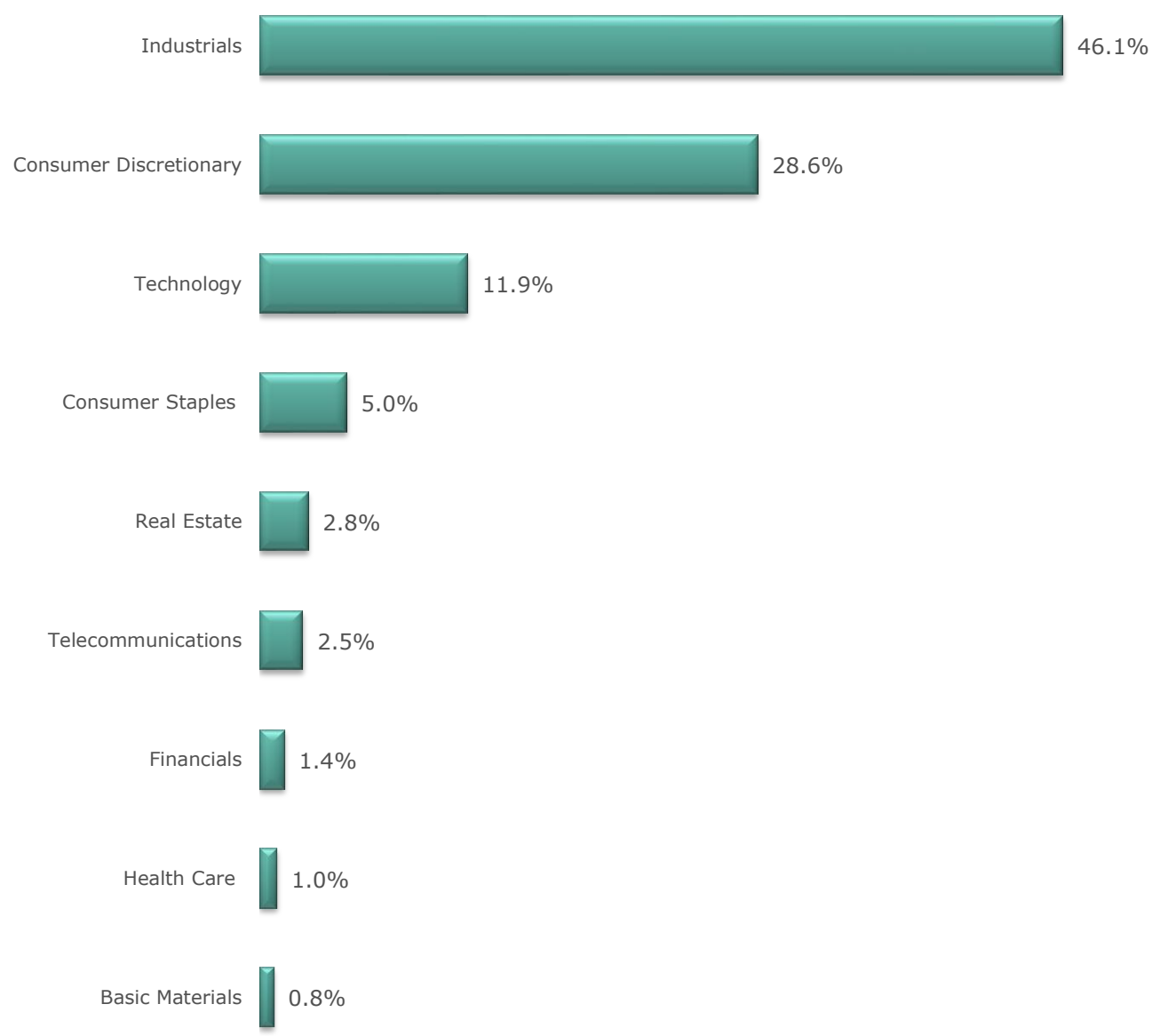
Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
AIRBUS	AIR	FR	Industrials	10.66
SCHNEIDER ELECTRIC	SU	FR	Industrials	9.76
LVMH	MC	FR	Consumer Discretionary	9.56
SAFRAN	SAF	FR	Industrials	9.32
HERMES INTL	RMS	FR	Consumer Discretionary	9.15
DANONE	BN	FR	Consumer Staples	4.71
CAPGEMINI	CAP	FR	Technology	4.30
SAINT GOBAIN	SGO	FR	Industrials	4.06
DASSAULT SYSTEMES	DSY	FR	Technology	3.36
KERING	KER	FR	Consumer Discretionary	3.33
				68.22

Portfolio Analysis