

Euronext® France ESG Leaders Select 30 EW Index

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Indices

Objective

The Euronext® France ESG Leaders Select 30 EW is an equal weighted index that reflects the performance of the top 30 stocks, based on their sectorial normalized ESG score performance, out of the SBF 120 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 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	Performance	(%)	Fundamentals	
Full	1,064	QTD	6.50%	P/E Incl. Neg LTM	17.46
		YTD	6.50%	P/E Incl. Neg FY1	13.92
		2023	11.65%	P/E excl. Neg LTM	17.81
		2022	-14.03%	P/E excl. Neg FY1	13.92
		2021	13.21%	Price/Book	2.36
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	2.18
Average	35.5	2 Year	5.58%	Price/Cash Flow	7.83
Median	12.9	3 Years	2.97%	Dividend Yield (%)	3.31
Largest	151.5	5 Years	3.77%		
Smallest	5.7	Since Base Date 31-12-2008	8.14%		
Component Weights	(%)				
Largest	3.66				
Smallest	2.92				
Top ten	34.52				

Performance of other versions

Euronext France ESG Leaders Select 30 EW NR	Euronext France ESG Leaders Select 30 EW GR	Euronext France ESG Leaders Select 30 EW Decrement 5%
QTD	QTD	QTD
6.73%	6.80%	5.42%
YTD	YTD	YTD
6.73%	6.80%	5.42%
2023	2023	2023
14.33%	15.22%	8.77%
2022	2022	2022
-12.15%	-11.52%	-16.43%
2021	2021	2021
14.96%	15.60%	9.36%

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Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	30
Review of composition	Quarterly, effective after the close of the Wednesday following the third Friday of March, June, September and December.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement 5%
Date Introduced	Euronext France ESG Leaders Select 30 EW Index family was introduced on 22 January 2020
Isin code / Base Value / Base Date	Euronext France ESG Leaders Select 30 EW Index (FR0013476959), 1000 as of 31 December 2008
	Euronext France ESG Leaders Select 30 EW NR Index (FR0013476967), 1000 as of 31 December 2008
	Euronext France ESG Leaders Select 30 EW GR Index (FR0013476975), 1000 as of 31 December 2008
	Euronext France ESG Leaders Select 30 EW Decrement 5% Index (FR0013476983), 1000 as of 31 December 2008

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Top 10 Components



Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
RENAULT	RNO	FR	Consumer Discretionary	3.66
AIRBUS	AIR	FR	Industrials	3.50
CREDIT AGRICOLE	ACA	FR	Financials	3.46
TELEPERFORMANCE	TEP	FR	Industrials	3.45
UNIBAIL-RODAMCO-WE	URW	FR	Real Estate	3.42
VEOLIA ENVIRON.	VIE	FR	Utilities	3.42
PUBLICIS GROUPE SA	PUB	FR	Consumer Discretionary	3.41
ACCOR	AC	FR	Consumer Discretionary	3.41
AMUNDI	AMUN	FR	Financials	3.39
TOTALENERGIES	TTE	FR	Energy	3.39
				34.52

Portfolio Analysis

Top Sectors Breakdown

