

Objective

The Euronext® France Climate Screened index is designed to reflect the price level trends in the trading of shares listed in France. The index also excludes companies with a 'RED' NBS flag or involved in the production of Tobacco, Controversial weapons, Thermal Coal Power Generation; Shale Oil and/or Gas Involvement Tie, Sands and or Oil Shale extraction; Thermal Coal Mining and the 20% that use the highest percentage of assigned carbon budget as determined by ISS-ESG. The eligible companies are ranked based on the percentage of their assigned carbon budget that they have used. The 60 highest ranking companies will be selected in the index.

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-bv-familv>.

Statistics

March 28, 2024

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		2,179	QTD		10.29%	P/E Incl. Neg LTM	26.27
Free float		1,376	YTD		10.29%	P/E Incl. Neg FY1	21.61
			2023		14.87%	P/E excl. Neg LTM	26.47
			2022		-15.25%	P/E excl. Neg FY1	21.65
			2021		33.44%	Price/Book	4.84
						Price/Sales	3.82
						Price/Cash Flow	18.74
						Dividend Yield (%)	2.76
Components (full)		EUR Bil	Annualized		(%)		
Average		36.3	2 Year		9.17%		
Median		7.4	3 Years		9.61%		
Largest		418.0	5 Years		9.55%		
Smallest		0.2	Since Base Date 01-01-2010		6.55%		
Component Weights		(%)					
Largest		9.55					
Smallest		0.015					
Top ten		70.25					

Performance of other versions

Euronext France Climate Screened GR	
QTD	10.37%
YTD	10.37%
2023	18.46%
2022	-12.53%
2021	36.20%

Euronext France Climate Screened NR	
QTD	10.35%
YTD	10.35%
2023	17.59%
2022	-13.21%
2021	35.47%

Euronext France Climate Screened Decrement 50 Points	
QTD	8.95%
YTD	8.95%
2023	12.17%
2022	-17.50%
2021	28.78%

Euronext France Climate Screened NR Decrement 5%	
QTD	8.99%
YTD	8.99%
2023	9.40%
2022	-16.94%
2021	29.45%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	60
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	Euronext France Climate Screened Index family was introduced on 15 August 2023
Isin code / Base Value / Base Date	Euronext France Climate Screened Index (FRESG0001478), 1000 as of 01 January 2010
	Euronext France Climate Screened GR Index (FRESG0001486), 1000 as of 01 January 2010
	Euronext France Climate Screened NR Index (FRESG0001494), 1000 as of 01 January 2010
	Euronext France Climate Screened Decrement 50 Points Index (FRESG0001502), 1000 as of 01 January 2010
	Euronext France Climate Screened NR Decrement 5% Index (FRESG0001510), 1000 as of 01 January 2010

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
LVMH	MC	FR	Consumer Discretionary	9.55
SCHNEIDER ELECTRIC	SU	FR	Industrials	9.31
L'OREAL	OR	FR	Consumer Discretionary	8.18
SANOFI	SAN	FR	Health Care	8.03
AIRBUS	AIR	FR	Industrials	7.84
SAFRAN	SAF	FR	Industrials	5.91
HERMES INTL	RMS	FR	Consumer Discretionary	5.81
BNP PARIBAS ACT.A	BNP	FR	Financials	5.56
AXA	CS	FR	Financials	5.21
STELLANTIS NV	STLAP	FR	Consumer Discretionary	4.84
				70.25

Portfolio Analysis

Top Sectors Breakdown

