

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

December 31, 2023

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	1,035	QTD	5.49%	P/E Incl. Neg LTM	15.19
		YTD	11.65%	P/E Incl. Neg FY1	14.80
		2022	-14.03%	P/E excl. Neg LTM	17.32
		2021	13.21%	P/E excl. Neg FY1	14.80
		2020	-7.68%	Price/Book	2.48
				Price/Sales	2.36
				Price/Cash Flow	12.98
				Dividend Yield (%)	3.20
Components (full)	EUR Bil	Annualized	(%)		
Average	34.5	2 Year	-2.03%		
Median	14.1	3 Years	2.81%		
Largest	148.6	5 Years	4.77%		
Smallest	4.7	Since Base Date 31-12-2008	7.83%		
Component Weights	(%)				
Largest	3.70				
Smallest	3.16				
Top ten	34.65				

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
5.60%	5.63%	4.29%
YTD	YTD	YTD
14.33%	15.22%	8.77%
2022	2022	2022
-12.15%	-11.52%	-16.43%
2021	2021	2021
14.96%	15.60%	9.36%
2020	2020	2020
-6.16%	-5.56%	-10.75%

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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 (%)
TELEPERFORMANCE	TEP	FR	Industrials	3.70
ALSTOM	ALO	FR	Industrials	3.62
UNIBAIL-RODAMCO-WE	URW	FR	Real Estate	3.52
BUREAU VERITAS	BVI	FR	Industrials	3.47
KLEPIERRE	LI	FR	Real Estate	3.46
GECINA	GFC	FR	Real Estate	3.39
BIOMERIEUX	BIM	FR	Health Care	3.39
SCHNEIDER ELECTRIC	SU	FR	Industrials	3.38
SANOFI	SAN	FR	Health Care	3.36
PUBLICIS GROUPE SA	PUB	FR	Consumer Discretionary	3.36
				34.65

Portfolio Analysis

Top Sectors Breakdown

