

## Objective

The Euronext® France Social index selects the 50 companies with the highest Free Float Market capitalisation of SBF® 120 Index out of the 80 highest ranking companies in terms of Social score after exclusion of companies' activity involvement and UNGC controversies. Euronext® France Social index is a Free Float Market capitalisation weighted index. 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		2,570	QTD		8.81%	P/E Incl. Neg LTM	25.57
Free float		1,743	YTD		8.81%	P/E Incl. Neg FY1	20.94
			2023		18.59%	P/E excl. Neg LTM	25.62
			2022		-13.51%	P/E excl. Neg FY1	20.94
			2021		24.95%	Price/Book	4.29
						Price/Sales	3.40
Components (full)		EUR Bil	Annualized		(%)	Price/Cash Flow	15.91
Average		50.4	2 Year		10.31%	Dividend Yield (%)	2.83
Median		21.9	3 Years		8.95%		
Largest		418.0	5 Years		7.93%		
Smallest		4.0	Since Base Date 01-01-2010		5.83%		
Component Weights		(%)					
Largest		5.57					
Smallest		0.16					
Top ten		51.78					

## Performance of other versions

Euronext France Social NR		Euronext France Social GR		Euronext France Social Decrement 3.75%	
QTD	8.95%	QTD	8.99%	QTD	7.99%
YTD	8.95%	YTD	8.99%	YTD	7.99%
2023	21.22%	2023	22.10%	2023	17.62%
2022	-11.75%	2022	-11.17%	2022	-14.43%
2021	26.85%	2021	27.53%	2021	22.84%
Euronext France Social Decrement 5%					
QTD	7.66%				
YTD	7.66%				
2023	16.16%				
2022	-15.49%				
2021	21.32%				

## Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	51
Review of composition	Quarterly, effective after the close of the second Friday of January, April, July and October.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext France Social Index family was introduced on 22 September 2021
Isin code / Base Value / Base Date	Euronext France Social Index (FR0014005D77), 1000 as of 01 January 2010
	Euronext France Social NR Index (FR0014005D85), 1000 as of 01 January 2010
	Euronext France Social GR Index (FR0014005D93), 1000 as of 01 January 2010
	Euronext France Social Decrement 3.75% Index (FR0014005D69), 1000 as of 01 January 2010
	Euronext France Social Decrement 5% Index (FRESG0000645), 1000 as of 01 January 2010

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SAFRAN	SAF	FR	Industrials	5.57
LVMH	MC	FR	Consumer Discretionary	5.52
HERMES INTL	RMS	FR	Consumer Discretionary	5.47
SCHNEIDER ELECTRIC	SU	FR	Industrials	5.45
AIRBUS	AIR	FR	Industrials	5.36
AIR LIQUIDE	AI	FR	Basic Materials	5.09
AXA	CS	FR	Financials	4.87
ESSILORLUXOTTICA	EL	FR	Health Care	4.86
TOTALENERGIES	TTE	FR	Energy	4.81
BNP PARIBAS ACT.A	BNP	FR	Financials	4.77
				<b>51.78</b>

## Portfolio Analysis

### Top Sectors Breakdown

