

Objective

The Euronext® Sustainable France 20 index consists of companies included in the French Equities Universe, covering the major largest free-float market capitalisations in France. Companies may be excluded if their level of commitment is insufficient with regard to their overall score or their score in one of six key areas reviewed in the Equities methodology or are subject to serious, proved, or recurrent controversies. Then 20 highest ranking companies are selected according to their overall Equities score. The index is Non-Market capitalisation weighted, weighting are based on the overall Equities scores. 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

September 30, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	602	QTD	11.68%	P/E Incl. Neg LTM	15.87
		YTD	5.49%	P/E Incl. Neg FY1	13.70
		2023	9.50%	P/E excl. Neg LTM	16.28
		2022	-16.98%	P/E excl. Neg FY1	13.70
		2021	20.94%	Price/Book	2.60
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	1.62
Average	23.20	2 Year	13.91%	Price/Cash Flow	9.39
Median	41.00	3 Years	-0.31%	Dividend Yield (%)	3.75
Largest	215.08	5 Years	1.53%		
Smallest	5.65	Since Base Date 30-11-2010	2.65%		
Component Weights	(%)				
Largest	6.14				
Smallest	4.14				
Top ten	54.37				

Performance of other versions

Euronext Sustainable France 20 NR		Euronext Sustainable France 20 GR	
QTD	4.93%	QTD	5.02%
YTD	8.78%	YTD	9.90%
2023	12.62%	2023	13.68%
2022	-14.59%	2022	-13.79%
2021	23.57%	2021	24.53%

Index Facts

Categories	Facts
Weighting	Based on the overall Equitics scores.
Component Number	20
Review of composition	Biannually after the market close on the last day in April and October.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	Euronext Sustainable France 20 Index family was introduced on 31 March 2013
Isin code / Base Value / Base Date	Euronext Sustainable France 20 Index (QS0011250907), 1000 as of 30 November 2010
	Euronext Sustainable France 20 NR Index (QS0011250915), 1000 as of 30 November 2010
	Euronext Sustainable France 20 GR Index (QS0011250923), 1000 as of 30 November 2010

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ACCOR	AC	FR	Consumer Discretionary	4.82
AMUNDI	AMUN	FR	Financials	4.93
AXA	CS	FR	Financials	5.17
BNP PARIBAS ACT.A	BNP	FR	Financials	4.77
BUREAU VERITAS	BVI	FR	Industrials	5.53
CARREFOUR	CA	FR	Consumer Staples	5.29
COVIVIO	COV	FR	Real Estate	5.57
CREDIT AGRICOLE	ACA	FR	Financials	4.63
DANONE	BN	FR	Consumer Staples	6.14
ENGIE	ENGI	FR	Utilities	5.21
				52.05

Portfolio Analysis

Top Sectors Breakdown

