

# Euronext® France Social Index

## Objective

Euronext® France Social index selects the 50 companies with the highest Free Float Market Capitalization of SBF® 120 Index out of the 80 highest ranking companies in terms of Social score after exclusion of companies controversies and UNGC controversies. Euronext® France Social index is a Free Float Market Capitalization 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/index-rules>.

## Statistics

March 31, 2022

Market Capitalization	EUR Bil
Full	1,884
Free float	1,259

Components (full)	EUR Bil
Average	37.6
Median	20.3
Largest	327.8
Smallest	3.6

Component Weights	(%)
Largest	5.48
Smallest	0.30
Top ten	48.83

Performance	(%)
Q1 2022	-8.28%
YTD	-8.28%
2021	24.95%
2020	-6.14%
2019	26.42%

Annualized	(%)
2 Year	21.27%
3 Years	6.37%
5 Years	5.66%
Since Base Date 01-01-2010	5.11%

Fundamentals	
P/E Incl. Neg LTM	62.64
P/E Incl. Neg FY1	20.88
P/E excl. Neg LTM	62.98
P/E excl. Neg FY1	20.88
Price/Book	3.95
Price/Sales	3.13
Price/Cash Flow	9.68
Dividend Yield (%)	2.31

Risk	
Sharpe Ratio 1 Year	-
Volatility 30 Day	40.40

## Performance of other versions

Euronext France Social NR	
Q1 2022	-8.24%
YTD	-8.24%
2021	26.85%
2020	-4.79%
2019	29.05%

Euronext France Social GR	
Q1 2022	-8.23%
YTD	-8.23%
2021	27.53%
2020	-4.26%
2019	30.17%

Euronext France Social Decrement 3.75%	
Q1 2022	-9.08%
YTD	-9.08%
2021	22.84%
2020	-7.80%
2019	25.38%

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## Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalization.
Component Number	50
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

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
AIR LIQUIDE	AI	FR	Basic Materials	5.48
AXA	CS	FR	Financials	5.19
AIRBUS	AIR	FR	Industrials	5.08
ESSILORLUXOTTICA	EL	FR	Health Care	5.02
LVMH	MC	FR	Consumer Discretionary	5.00
L'OREAL	OR	FR	Consumer Discretionary	4.96
SCHNEIDER ELECTRIC	SU	FR	Industrials	4.93
VINCI	DG	FR	Industrials	4.88
KERING	KER	FR	Consumer Discretionary	4.21
PERNOD RICARD	RI	FR	Consumer Staples	4.07
				<b>48.83</b>

## Portfolio Analysis

### Top Sectors Breakdown

