

## Objective

The SBF® Top 50 ESG EW tracks the performance of the top 50 stocks ranked by ESG score among the largest stocks 80 by Free float market capitalisation included in the SBF 120® index. ESG score are determined by Moody's ESG. Constituents are reviewed on a quarterly basis and their weights 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

March 28, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2,526	QTD	4.89%	P/E Incl. Neg LTM	16.55
		YTD	4.89%	P/E Incl. Neg FY1	14.89
		2023	9.99%	P/E excl. Neg LTM	17.94
		2022	-15.39%	P/E excl. Neg FY1	14.89
		2021	17.12%	Price/Book	2.68
<b>Components (full)</b>	<b>EUR Bil</b>	<b>Annualized</b>	<b>(%)</b>	Price/Sales	2.24
Average	50.5	2 Year	2.39%	Price/Cash Flow	8.37
Median	23.6	3 Years	1.54%	Dividend Yield (%)	2.94
Largest	418.0	5 Years	3.55%		
Smallest	2.8	Since Base Date 02-01-2018	1.71%		
<b>Component Weights</b>	<b>(%)</b>				
Largest	2.25				
Smallest	1.66				
Top ten	21.38				

## Performance of other versions

SBF Top 50 ESG EW NR	SBF Top 50 ESG EW GR	SBF Top 50 ESG EW Decrement 50 Points
QTD	QTD	QTD
5.16%	5.25%	3.83%
YTD	YTD	YTD
5.16%	5.25%	3.83%
2023	2023	2023
12.75%	13.68%	7.57%
2022	2022	2022
-13.34%	-12.66%	-17.46%
2021	2021	2021
19.18%	19.92%	14.00%

## Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	50
Review of composition	Quarterly after the close of the third Friday of March, June, September and December
Calculation and Distribution	Price, Net, Gross and Decrement 50 points
Date Introduced	SBF Top 50 ESG EW Index family was introduced on 17 October 2018
Isin code / Base Value / Base Date	SBF Top 50 ESG EW Index (FR0013371416), 1000 as of 02 January 2018
	SBF Top 50 ESG EW NR Index (FR0013371424), 1000 as of 02 January 2018
	SBF Top 50 ESG EW GR Index (FR0013371432), 1000 as of 02 January 2018
	SBF Top 50 ESG EW Decrement 50 Points Index (FR0013371440), 1000 as of 02 January 2018

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ALSTOM	ALO	FR	Industrials	2.25
VALLOUREC	VK	FR	Energy	2.24
RENAULT	RNO	FR	Consumer Discretionary	2.19
THALES	HO	FR	Industrials	2.15
BNP PARIBAS ACT.A	BNP	FR	Financials	2.14
WORLDLINE	WLN	FR	Industrials	2.11
AIRBUS	AIR	FR	Industrials	2.09
VALEO	FR	FR	Consumer Discretionary	2.08
CREDIT AGRICOLE	ACA	FR	Financials	2.07
TELEPERFORMANCE	TEP	FR	Industrials	2.06
				<b>21.38</b>

## Portfolio Analysis

### Top Sectors Breakdown

