

SBF® Top 50 ESG EW

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 capitalization included in the SBF 120® index. ESG score are determined by Vigeo-Eiris. 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/index-rules>.

Statistics

September-2020

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full		not mkt cap	Q3 2020	-1,18%	P/E Incl. Neg LTM	10,89
Free float		weighted	YTD	-21,67%	P/E Incl. Neg FY1	17,43
			2019	20,65%	P/E excl. Neg LTM	19,90
			2018	-15,32%	P/E excl. Neg FY1	19,59
			2017	13,56%	Price/Book	2,27
					Price/Sales	1,83
Components (full)		EUR Bil	Annualized	(%)	Price/Cash Flow	9,07
Average		22,85	2 Year	-10,08%	Dividend Yield (%)	1,90
Median		11,45	3 Years	-6,90%		
Largest		155,26	5 Years	0,55%		
Smallest		3,27	Since Base Date 31-Dec-2007	-1,72%		
					Risk	
					Sharpe Ratio 1 Year	not calc.
					Volatility 30 Day	21,82
Component Weights		(%)				
Largest		2,23				
Smallest		1,67				
Top ten		21,24				

Performance of other versions

SBF Top 50 ESG EW NR	(%)	SBF Top 50 ESG EW GR	(%)	SBF Top 50 ESG EW Decrement 50 Points	(%)
Q3 2020	-0,74%	Q3 2020	-0,56%	Q3 2020	-2,17%
YTD	-20,53%	YTD	-20,08%	YTD	-23,84%
2019	23,67%	2019	24,98%	2019	18,38%
2018	-13,54%	2018	-12,76%	2018	-17,22%
2017	15,76%	2017	16,78%	2017	10,93%

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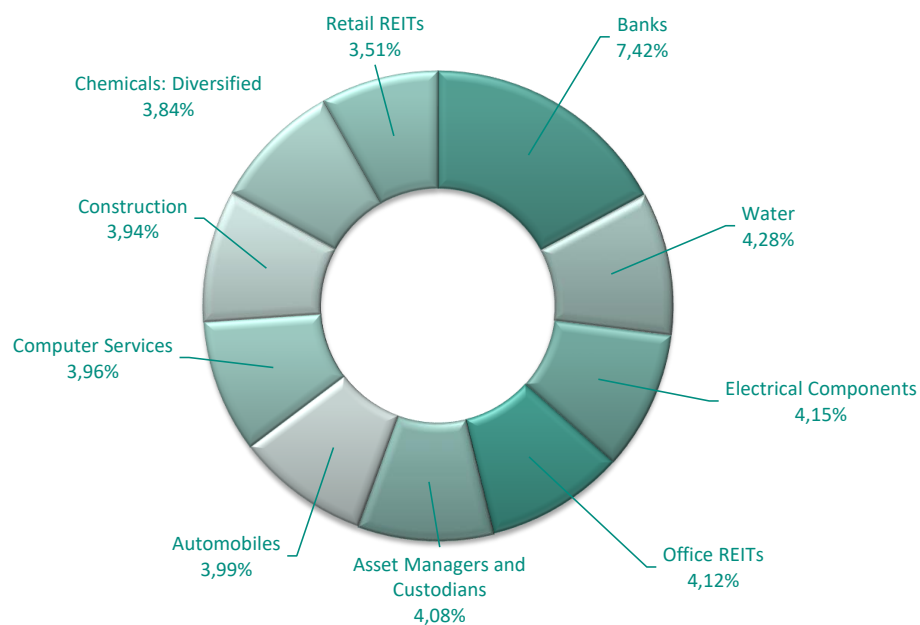
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Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	50
Review Frequency	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Decrement Return Index; Price, Gross and Net Return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	SBF Top 50 ESG EW (FR0013371416) 1,000 as of 2 January 2018 SBF Top 50 ESG EW NR (FR0013371424) 1,000 as of 2 January 2018 SBF Top 50 ESG EW GR (FR0013371432) 1,000 as of 2 January 2018 SBF Top 50 ESG EW Decrement 50 Points (FR0013371440) 1,000 as of 2 January 2018
Date Introduced	The SBF Top 50 ESG EW family Index series was introduced on 17 October 2018

Top 10 sectors



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
EDF	EDF	FR	Conventional Electricity	2,23
SUEZ	SEV	FR	Water	2,22
ARCELORMITTAL SA	MT	NL	Iron and Steel	2,17
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	2,13
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,09
FDJ	FDJ	FR	Casino and Gambling	2,09
L'OREAL	OR	FR	Cosmetics	2,09
GECINA	GFC	FR	Office REITs	2,09
STMICROELECTRONICS	STM	FR	Semiconductors	2,07
ADP	ADP	FR	Transportation Services	2,07
S.E.B.	SK	FR	Household Equipment and Produ	2,06
VEOLIA ENVIRON.	VIE	FR	Water	2,06
LEGRAND	LR	FR	Electrical Components	2,06
ACCOR	AC	FR	Hotels and Motels	2,06
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,05
EURAZEO	RF	FR	Asset Managers and Custodians	2,05
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2,05
SANOFI	SAN	FR	Pharmaceuticals	2,04
MICHELIN	ML	FR	Tires	2,04
PERNOD RICARD	RI	FR	Distillers and Vintners	2,04
COVIVIO	COV	FR	Office REITs	2,03
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,03
AMUNDI	AMUN	FR	Asset Managers and Custodians	2,03
ATOS	ATO	FR	Computer Services	2,02
ENGIE	ENGI	FR	Multi-Utilities	2,02
REXEL	RXL	FR	Consumer Electronics	2,01
DANONE	BN	FR	Food Products	2,01
KERING	KER	FR	Apparel Retailers	2,00
PEUGEOT	UG	FR	Automobiles	2,00
BOUYGUES	EN	FR	Construction	1,99
RENAULT	RNO	FR	Automobiles	1,99
BUREAU VERITAS	BVI	FR	Professional Business Support Ser	1,97
INGENICO GROUP	ING	FR	Computer Hardware	1,96
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	1,96
VINCI	DG	FR	Construction	1,96
ORANGE	ORA	FR	Telecommunications Services	1,95
AXA	CS	FR	Full Line Insurance	1,95
VALEO	FR	FR	Auto Parts	1,95
ARKEMA	AKE	FR	Chemicals: Diversified	1,95
CAPGEMINI	CAP	FR	Computer Services	1,94
SODEXO	SW	FR	Restaurants and Bars	1,94
WORLDLINE	WLN	FR	Transaction Processing Services	1,94
SOLVAY	SOLB	BE	Chemicals: Diversified	1,89
CREDIT AGRICOLE	ACA	FR	Banks	1,87
NATIXIS	KN	FR	Banks	1,87

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KLEPIERRE	LI	FR	Retail REITs	1,85
SOCIETE GENERALE	GLE	FR	Banks	1,85
BNP PARIBAS ACT.A	BNP	FR	Banks	1,83
SAFRAN	SAF	FR	Aerospace	1,83
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,67
