

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

Dec-20

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap	Q4 2020	21,36%	P/E Incl. Neg LTM	8,88
Free float	weighted	YTD	-4,95%	P/E Incl. Neg FY1	23,55
		2019	20,65%	P/E excl. Neg LTM	22,86
		2018	-15,32%	P/E excl. Neg FY1	27,92
		2017	13,56%	Price/Book	2,59
				Price/Sales	2,11
				Price/Cash Flow	11,89
				Dividend Yield (%)	1,57
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	31,27	2 Year	7,09%	Sharpe Ratio 1 Year	not calc.
Median	15,23	3 Years	-0,97%	Volatility 30 Day	15,04
Largest	257,88	5 Years	3,15%		
Smallest	3,93	Since Base Date 31-Dec-2005	-0,19%		
Component Weights	(%)				
Largest	2,18				
Smallest	1,91				
Top ten	20,84				

Performance of other versions

SBF Top 50 ESG EW NR	(%)	SBF Top 50 ESG EW GR	(%)	SBF Top 50 ESG EW Decrement 50 Points	(%)
Q4 2020	21,44%	Q4 2020	21,47%	Q4 2020	19,63%
YTD	-3,49%	YTD	-2,91%	YTD	-8,89%
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%

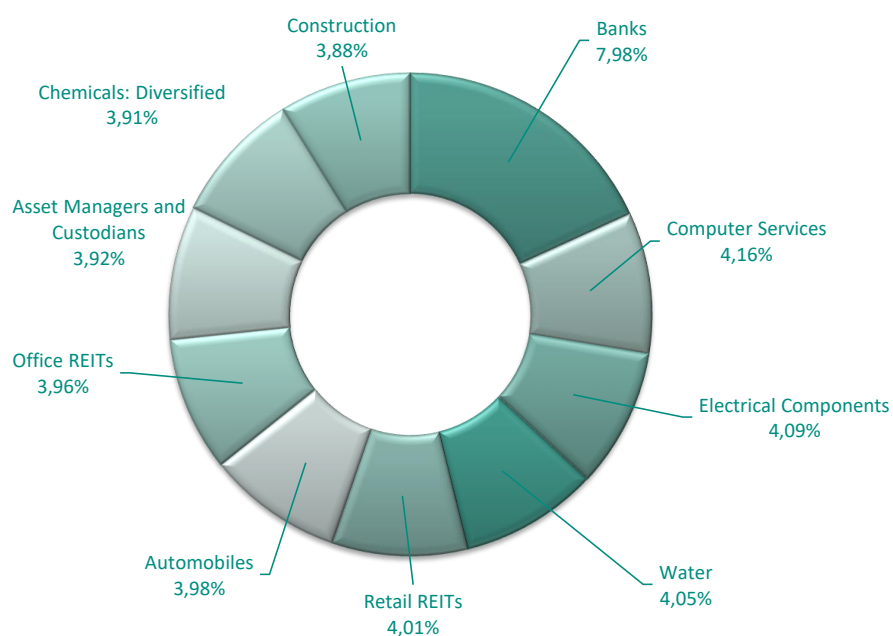
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Index Facts

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 (%)
CAPGEMINI	CAP	FR	Computer Services	2,18
KERING	KER	FR	Apparel Retailers	2,13
NATIXIS	KN	FR	Banks	2,10
FDJ	FDJ	FR	Casino and Gambling	2,09
EDF	EDF	FR	Conventional Electricity	2,07
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2,06
REXEL	RXL	FR	Consumer Electronics	2,06
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2,05
LEGRAND	LR	FR	Electrical Components	2,05
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,04
PEUGEOT	UG	FR	Automobiles	2,04
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,03
SUEZ	SEV	FR	Water	2,03
S.E.B.	SK	FR	Household Equipment and Produ	2,03
WORLDLINE	WLN	FR	Transaction Processing Services	2,03
SANOFI	SAN	FR	Pharmaceuticals	2,02
VEOLIA ENVIRON.	VIE	FR	Water	2,02
LVMH	MC	FR	Clothing and Accessories	2,02
STMICROELECTRONICS	STM	FR	Semiconductors	2,02
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	2,01
L'OREAL	OR	FR	Cosmetics	2,00
ARCELORMITTAL SA	MT	NL	Iron and Steel	1,99
ADP	ADP	FR	Transportation Services	1,99
ACCOR	AC	FR	Hotels and Motels	1,99
AIR LIQUIDE	AI	FR	Specialty Chemicals	1,99
GECINA	GFC	FR	Office REITs	1,99
ENGIE	ENGI	FR	Multi-Utilities	1,98
DANONE	BN	FR	Food Products	1,98
COVIVIO	COV	FR	Office REITs	1,98
VALEO	FR	FR	Auto Parts	1,98
ATOS	ATO	FR	Computer Services	1,97
PERNOD RICARD	RI	FR	Distillers and Vintners	1,97
ORANGE	ORA	FR	Telecommunications Services	1,97
SOCIETE GENERALE	GLE	FR	Banks	1,97
AMUNDI	AMUN	FR	Asset Managers and Custodians	1,97
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	1,97
SAFRAN	SAF	FR	Aerospace	1,96
BOUYGUES	EN	FR	Construction	1,96
CREDIT AGRICOLE	ACA	FR	Banks	1,96
ARKEMA	AKE	FR	Chemicals: Diversified	1,96
EURAZEO	RF	FR	Asset Managers and Custodians	1,96
SOLVAY	SOLB	BE	Chemicals: Diversified	1,95
KLEPIERRE	LI	FR	Retail REITs	1,95
BNP PARIBAS ACT.A	BNP	FR	Banks	1,95
RENAULT	RNO	FR	Automobiles	1,94

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MICHELIN	ML	FR	Tires	1,93
SODEXO	SW	FR	Restaurants and Bars	1,93
AXA	CS	FR	Full Line Insurance	1,92
BUREAU VERITAS	BVI	FR	Professional Business Support Ser	1,92
VINCI	DG	FR	Construction	1,91
