

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

Mar-21

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap	Q1 2021		9,20%	P/E Incl. Neg LTM	4,69
Free float		weighted	YTD		9,20%	P/E Incl. Neg FY1	17,58
			2020		-4,95%	P/E excl. Neg LTM	33,39
			2019		20,65%	P/E excl. Neg FY1	18,72
			2018		-15,32%	Price/Book	2,82
						Price/Sales	2,46
						Price/Cash Flow	10,54
						Dividend Yield (%)	2,48
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		33,65	2 Year		6,62%	Sharpe Ratio 1 Year	not calc.
Median		16,04	3 Years		3,19%	Volatility 30 Day	10,33
Largest		286,75	5 Years		5,97%		
Smallest		5,13	Since Base Date 02-Jan-2018		1,86%		
Component Weights		(%)					
Largest		2,2					
Smallest		1,81					
Top ten		20,98					

Performance of other versions

SBF Top 50 ESG EW NR		(%)	SBF Top 50 ESG EW GR		(%)	SBF Top 50 ESG EW Decrement 50 Points		(%)
Q1 2021		9,26%	Q1 2021		9,29%	Q1 2021		7,84%
YTD		9,26%	YTD		9,29%	YTD		7,84%
2020		-3,49%	2020		-2,91%	2020		-8,89%
2019		23,67%	2019		24,98%	2019		18,38%
2018		-13,54%	2018		-12,76%	2018		-17,22%

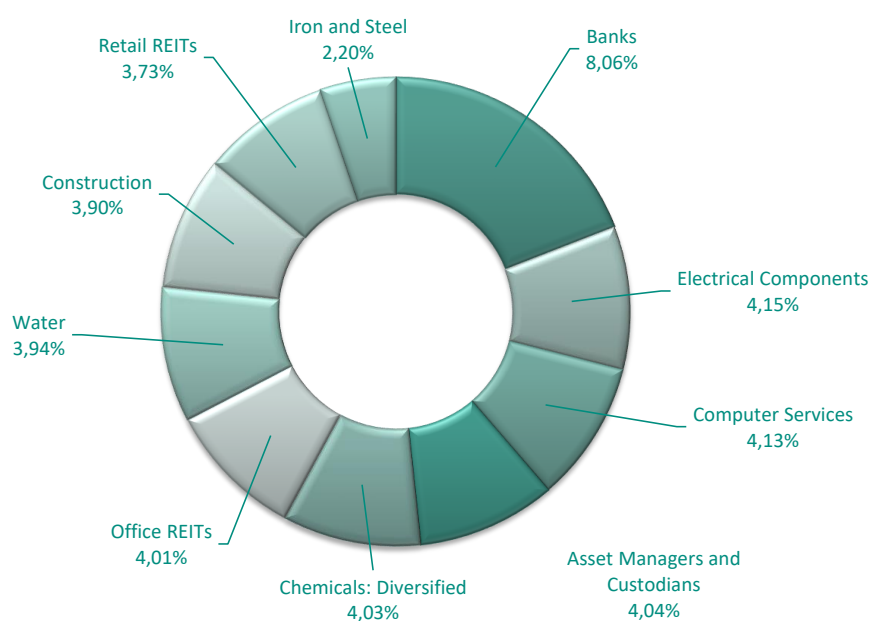
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Index Facts

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 (%)
ARCELORMITTAL SA	MT	NL	Iron and Steel	2,20
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2,14
STMICROELECTRONICS	STM	FR	Semiconductors	2,12
AMUNDI	AMUN	FR	Asset Managers and Custodians	2,10
LEGRAND	LR	FR	Electrical Components	2,09
ATOS	ATO	FR	Computer Services	2,09
S.E.B.	SK	FR	Household Equipment and Produ	2,07
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,06
SANOFI	SAN	FR	Pharmaceuticals	2,06
BUREAU VERITAS	BVI	FR	Professional Business Support Ser	2,05
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,05
REXEL	RXL	FR	Consumer Electronics	2,04
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	2,04
CAPGEMINI	CAP	FR	Computer Services	2,04
BIOMERIEUX	BIM	FR	Medical Equipment	2,04
ARKEMA	AKE	FR	Chemicals: Diversified	2,04
EDF	EDF	FR	Conventional Electricity	2,04
AXA	CS	FR	Full Line Insurance	2,04
COVIVIO	COV	FR	Office REITs	2,03
SOCIETE GENERALE	GLE	FR	Banks	2,03
CREDIT AGRICOLE	ACA	FR	Banks	2,03
ORANGE	ORA	FR	Telecommunications Services	2,01
MICHELIN	ML	FR	Tires	2,01
SUEZ	SEV	FR	Water	2,01
BNP PARIBAS ACT.A	BNP	FR	Banks	2,00
NATIXIS	KN	FR	Banks	2,00
ENGIE	ENGI	FR	Multi-Utilities	2,00
L'OREAL	OR	FR	Cosmetics	2,00
FDJ	FDJ	FR	Casino and Gambling	2,00
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	2,00
SOLVAY	SOLB	BE	Chemicals: Diversified	2,00
LVMH	MC	FR	Clothing and Accessories	2,00
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,00
BOUYGUES	EN	FR	Construction	1,99
GECINA	GFC	FR	Office REITs	1,97
PERNOD RICARD	RI	FR	Distillers and Vintners	1,97
WORLDLINE	WLN	FR	Transaction Processing Services	1,96
SODEXO	SW	FR	Restaurants and Bars	1,96
DANONE	BN	FR	Food Products	1,95
EURAZEO	RF	FR	Asset Managers and Custodians	1,95
KERING	KER	FR	Apparel Retailers	1,95
VEOLIA ENVIRON.	VIE	FR	Water	1,93
VINCI	DG	FR	Construction	1,91
ACCOR	AC	FR	Hotels and Motels	1,88
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,88

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ADP	ADP	FR	Transportation Services	1,88
SAFRAN	SAF	FR	Aerospace	1,88
RENAULT	RNO	FR	Automobiles	1,86
KLEPIERRE	LI	FR	Retail REITs	1,85
VALEO	FR	FR	Auto Parts	1,81
