

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:

Statistics

Jun-21

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap weighted	Q2 2021	3.93%	P/E Incl. Neg LTM	67.49
Free float		YTD	13.49%	P/E Incl. Neg FY1	24.98
		2020	-4.95%	P/E excl. Neg LTM	73.37
		2019	20.65%	P/E excl. Neg FY1	25.24
		2018	-15.32%	Price/Book	4.35
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	3.98
Average	36.8	2 Year	7.88%	Price/Cash Flow	19.30
Median	20.7	3 Years	4.74%	Dividend Yield (%)	1.90
Largest	333.8	5 Years	7.97%		
Smallest	3.11	Since Base Date 02-Jan-2018	2.85%	Risk	
				Sharpe Ratio 1 Year	not calc.
Component Weights	(%)			Volatility 30 Day	9.30
Largest	18.12				
Smallest	0.17				
Top ten	20.97				

Performance of other versions

SBF Top 50 ESG EW NR	(%)	SBF Top 50 ESG EW GR	(%)	SBF Top 50 ESG EW Decrement 50 Points	(%)
Q2 2021	5.39%	Q2 2021	5.92%	Q2 2021	4.62%
YTD	15.15%	YTD	15.76%	YTD	12.81%
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%

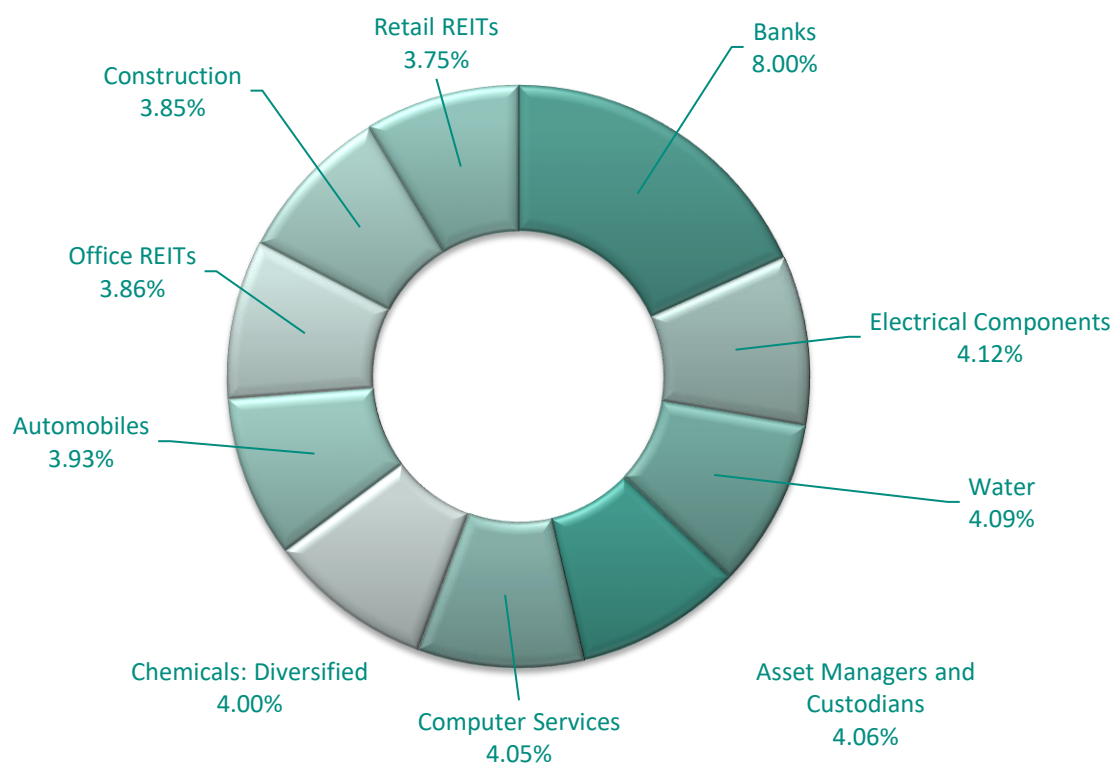
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Index Facts

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 breakdown



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ARCELORMITTAL SA	MT	NL	Iron and Steel	2.11
STELLANTIS NV	STLA	FR	Automobiles	2.02
STMICROELECTRONICS	STM	FR	Semiconductors	2.00
FDJ	FDJ	FR	Casino and Gambling	2.07
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1.91
VALEO	FR	FR	Auto Parts	1.89
SPIE	SPIE	FR	Engineering and Contracting Servi	2.02
WORLDLINE	WLN	FR	Transaction Processing Services	2.02
SUEZ	SEV	FR	Water	2.07
REXEL	RXL	FR	Consumer Electronics	2.05
ADP	ADP	FR	Transportation Services	1.81
ARKEMA	AKE	FR	Chemicals: Diversified	2.01
LEGRAND	LR	FR	Electrical Components	2.06
EDF	EDF	FR	Conventional Electricity	1.99
ENGIE	ENGI	FR	Multi-Utilities	1.94
GECINA	GFC	FR	Office REITs	1.99
AMUNDI	AMUN	FR	Asset Managers and Custodians	2.02
ORANGE	ORA	FR	Telecommunications Services	1.97
RENAULT	RNO	FR	Automobiles	1.91
BNP PARIBAS ACT.A	BNP	FR	Banks	1.95
SOCIETE GENERALE	GLE	FR	Banks	2.00
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	2.03
VIVENDI	VIV	FR	Radio and TV Broadcasters	1.99
VINCI	DG	FR	Construction	1.93
CAPGEMINI	CAP	FR	Computer Services	2.09
VEOLIA ENVIRON.	VIE	FR	Water	2.03
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.06
KLEPIERRE	LI	FR	Retail REITs	1.84
S.E.B.	SK	FR	Household Equipment and Produc	2.01
KERING	KER	FR	Apparel Retailers	2.02
MICHELIN	ML	FR	Tires	2.11
SODEXO	SW	FR	Restaurants and Bars	2.00
EURAZEO	RF	FR	Asset Managers and Custodians	2.04
LVMH	MC	FR	Clothing and Accessories	2.00
PERNOD RICARD	RI	FR	Distillers and Vintners	2.13
NATIXIS	KN	FR	Banks	2.06
DANONE	BN	FR	Food Products	2.06
AXA	CS	FR	Full Line Insurance	1.94
SANOFI	SAN	FR	Pharmaceuticals	2.05
BOUYGUES	EN	FR	Construction	1.91
ACCOR	AC	FR	Hotels and Motels	1.87
L'OREAL	OR	FR	Cosmetics	1.99
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2.02
AIR LIQUIDE	AI	FR	Specialty Chemicals	2.07
SAFRAN	SAF	FR	Aerospace	1.92

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COVIVIO	COV	FR	Office REITs	1.87
TELEPERFORMANCE	TEP	FR	Professional Business Support Ser	2.20
ATOS	ATO	FR	Computer Services	1.96
CREDIT AGRICOLE	ACA	FR	Banks	1.99
SOLVAY	SOLB	BE	Chemicals: Diversified	1.99
