

Euronext® France ESG Leaders Select 30 EW

Objective

The Euronext® France ESG Leaders Select 30 EW is an equal weighted index that reflects the performance of the top 30 stocks, based on their sectorial normalized ESG score performance, out of the SBF 120 index. The weights of the constituents 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 and selected to ensure that the index is investable.

Transparency

The index rules are available on our website. 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 weighted	Q3 2020		-0,64%	P/E Incl. Neg LTM	21,34
Free float			YTD		-16,23%	P/E Incl. Neg FY1	21,38
			2019		25,84%	P/E excl. Neg LTM	24,63
			2018		-13,77%	P/E excl. Neg FY1	22,51
			2017		15,67%	Price/Book	3,06
						Price/Sales	2,81
						Price/Cash Flow	13,36
						Dividend Yield (%)	1,71
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		27,87	2 Year		-3,86%	Sharpe Ratio 1 Year	not calc.
Median		15,66	3 Years		-2,41%	Volatility 30 Day	18,69
Largest		155,26	5 Years		4,54%		
Smallest		6,26	Since Base Date 31-Dec-2008		8,42%		
Component Weights		(%)					
Largest		3,74					
Smallest		3,02					
Top ten		34,99					

Performance of other versions

EN France ESG Leaders Select 30 EW NR		(%)	EN France ESG Leaders Select 30 EW GR		(%)	EN France ESG Leaders Select 30 EW D5%		(%)
Q3 2020		-0,08%	Q3 2020		0,14%	Q3 2020		-1,33%
YTD		-14,95%	YTD		-14,45%	YTD		-18,09%
2019		28,73%	2019		29,97%	2019		22,45%
2018		-12,06%	2018		-11,32%	2018		-16,37%
2017		17,81%	2017		18,72%	2017		12,08%

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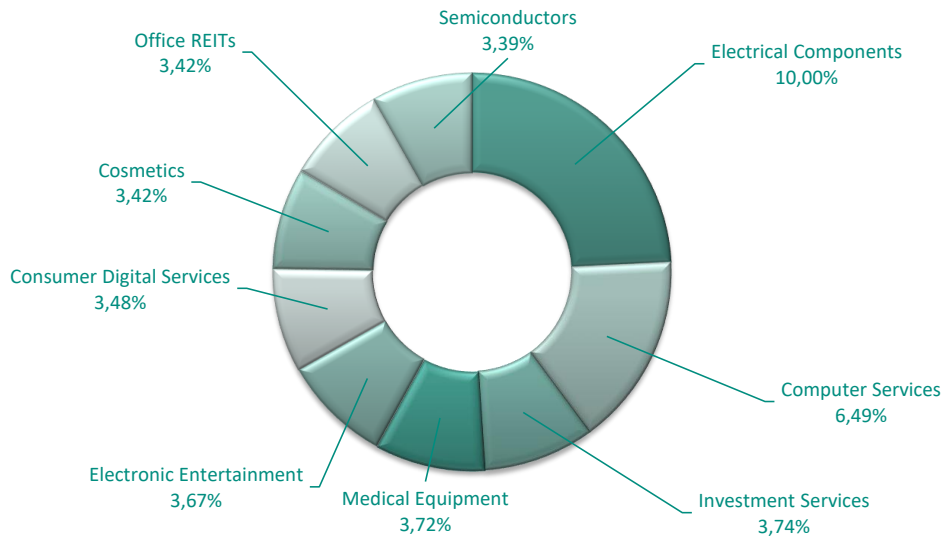
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Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	30
Review Effective date	Quarterly, effective after the close of the Wednesday following the third Friday of March, June, September and December.
Calculation and Distribution	Price; Gross, Net and Decrement return index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext ® France ESG Leaders Select 30 EW (FR0013476959) 1,000 as of 31 December 2008 Euronext ® France ESG Leaders Select 30 EW NR (FR0013476967) 1,000 as of 31 December 2008 Euronext ® France ESG Leaders Select 30 EW GR (FR0013476975) 1,000 as of 31 December 2008 Euronext ® France ESG Leaders Select 30 EW Decrement 5% (FR0013476983) 1,000 as of 31 December 2008
Date Introduced	The Euronext France ESG Leaders Select 30 EW family Index series was introduced on 22 January 2020

Top 10 sectors breakdown



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
EURONEXT	ENX	FR	Investment Services	3,740
BIOMERIEUX	BIM	FR	Medical Equipment	3,718
UBISOFT ENTERTAIN	UBI	FR	Electronic Entertainment	3,666
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	3,478
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	3,423
L'OREAL	OR	FR	Cosmetics	3,418
GECINA	GFC	FR	Office REITs	3,417
STMICROELECTRONICS	STM	FR	Semiconductors	3,389
S.E.B.	SK	FR	Household Equipment and Product:	3,372
LEGRAND	LR	FR	Electrical Components	3,372
ACCOR	AC	FR	Hotels and Motels	3,367
VIVENDI	VIV	FR	Radio and TV Broadcasters	3,356
CARREFOUR	CA	FR	Food Retailers and Wholesalers	3,351
SANOFI	SAN	FR	Pharmaceuticals	3,345
MICHELIN	ML	FR	Tires	3,342
PERNOD RICARD	RI	FR	Distillers and Vintners	3,341
AMUNDI	AMUN	FR	Asset Managers and Custodians	3,314
ATOS	ATO	FR	Computer Services	3,305
DANONE	BN	FR	Food Products	3,288
KERING	KER	FR	Apparel Retailers	3,273
ALSTOM	ALO	FR	Electrical Components	3,209
INGENICO GROUP	ING	FR	Computer Hardware	3,203
VINCI	DG	FR	Construction	3,199
ORANGE	ORA	FR	Telecommunications Services	3,190
AXA	CS	FR	Full Line Insurance	3,188
VALEO	FR	FR	Auto Parts	3,188
CAPGEMINI	CAP	FR	Computer Services	3,180
SODEXO	SW	FR	Restaurants and Bars	3,177
WORLDLINE	WLN	FR	Transaction Processing Services	3,171
SOCIETE GENERALE	GLE	FR	Banks	3,019