

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

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Dec-20
Full			Q4 2020	10,20%	P/E Incl. Neg LTM	7,14
Free float	not mkt cap weighted		YTD	-7,68%	P/E Incl. Neg FY1	17,56
			2019	25,84%	P/E excl. Neg LTM	28,80
			2018	-13,77%	P/E excl. Neg FY1	23,79
			2017	15,67%	Price/Book	3,60
					Price/Sales	2,80
					Price/Cash Flow	16,36
					Dividend Yield (%)	1,52
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		31,58	2 Year	7,78%	Sharpe Ratio 1 Year	not calc.
Median		19,12	3 Years	0,06%	Volatility 30 Day	11,71
Largest		174,00	5 Years	5,03%		
Smallest		5,52	Since Base Date 31-Dec-2008	9,12%		
Component Weights		(%)				
Largest		3,62				
Smallest		3,17				
Top ten		34,44				

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%	(%)
Q4 2020	10,33%	Q4 2020	10,39%	Q4 2020	8,96%
YTD	-6,16%	YTD	-5,56%	YTD	-10,75%
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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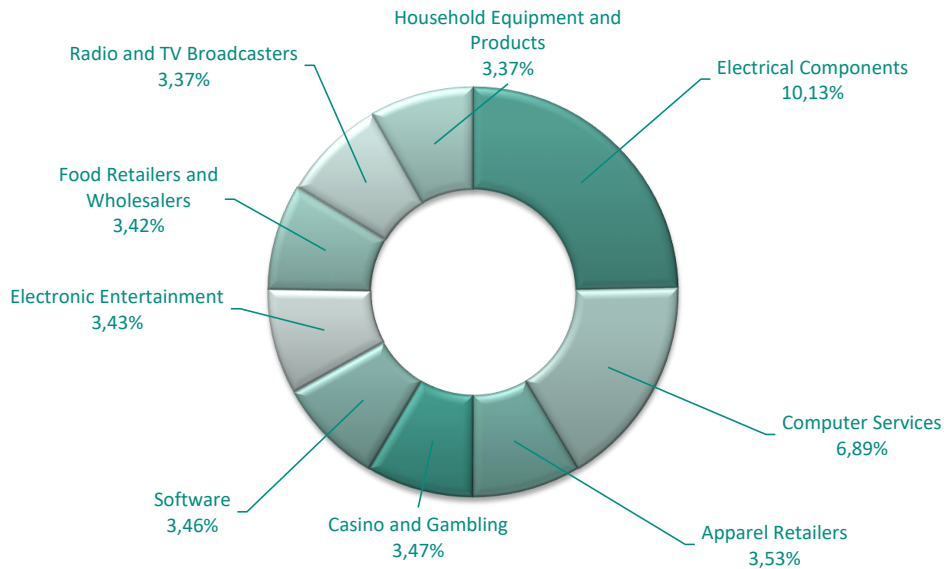
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Index Facts

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	<p>Euronext ® France ESG Leaders Select 30 EW (FR0013476959) 1,000 as of 31 December 2008</p> <p>Euronext ® France ESG Leaders Select 30 EW NR (FR0013476967) 1,000 as of 31 December 2008</p> <p>Euronext ® France ESG Leaders Select 30 EW GR (FR0013476975) 1,000 as of 31 December 2008</p> <p>Euronext ® France ESG Leaders Select 30 EW Decrement 5% (FR0013476983) 1,000 as of 31 December 2008</p>
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 (%)
CAPGEMINI	CAP	FR	Computer Services	3,616
KERING	KER	FR	Apparel Retailers	3,533
FDJ	FDJ	FR	Casino and Gambling	3,468
DASSAULT SYSTEMES	DSY	FR	Software	3,457
UBISOFT ENTERTAIN	UBI	FR	Electronic Entertainment	3,431
CARREFOUR	CA	FR	Food Retailers and Wholesalers	3,420
LEGRAND	LR	FR	Electrical Components	3,392
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	3,381
VIVENDI	VIV	FR	Radio and TV Broadcasters	3,371
S.E.B.	SK	FR	Household Equipment and Product:	3,368
WORLDLINE	WLN	FR	Transaction Processing Services	3,367
ALSTOM	ALO	FR	Electrical Components	3,359
SANOFI	SAN	FR	Pharmaceuticals	3,352
STMICROELECTRONICS	STM	FR	Semiconductors	3,342
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	3,327
L'OREAL	OR	FR	Cosmetics	3,322
ACCOR	AC	FR	Hotels and Motels	3,304
BIOMERIEUX	BIM	FR	Medical Equipment	3,287
DANONE	BN	FR	Food Products	3,285
VALEO	FR	FR	Auto Parts	3,276
ATOS	ATO	FR	Computer Services	3,274
PERNOD RICARD	RI	FR	Distillers and Vintners	3,274
ORANGE	ORA	FR	Telecommunications Services	3,265
SOCIETE GENERALE	GLE	FR	Banks	3,263
AMUNDI	AMUN	FR	Asset Managers and Custodians	3,261
KLEPIERRE	LI	FR	Retail REITs	3,237
MICHELIN	ML	FR	Tires	3,206
SODEXO	SW	FR	Restaurants and Bars	3,204
AXA	CS	FR	Full Line Insurance	3,189
VINCI	DG	FR	Construction	3,171