

# 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

Mar-21

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full			Q1 2021		5,99%	P/E Incl. Neg LTM	24,97
Free float	not mkt cap weighted		YTD		5,99%	P/E Incl. Neg FY1	19,63
			2020		-7,68%	P/E excl. Neg LTM	29,76
			2019		25,84%	P/E excl. Neg FY1	20,54
			2018		-13,77%	Price/Book	3,40
						Price/Sales	2,55
						Price/Cash Flow	10,61
						Dividend Yield (%)	2,15
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		32,72	2 Year		4,98%	Sharpe Ratio 1 Year	not calc.
Median		19,51	3 Years		3,66%	Volatility 30 Day	9,02
Largest		182,96	5 Years		6,87%		
Smallest		7,00	Since Base Date 31-Dec-2008		9,44%		
Component Weights		(%)					
Largest		3,54					
Smallest		3,01					
Top ten		34,47					

## 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%		(%)
Q1 2021		6,01%	Q1 2021		6,01%	Q1 2021		4,71%
YTD		6,01%	YTD		6,01%	YTD		4,71%
2020		-6,16%	2020		-5,56%	2020		-10,75%
2019		28,73%	2019		29,97%	2019		22,45%
2018		-12,06%	2018		-11,32%	2018		-16,37%

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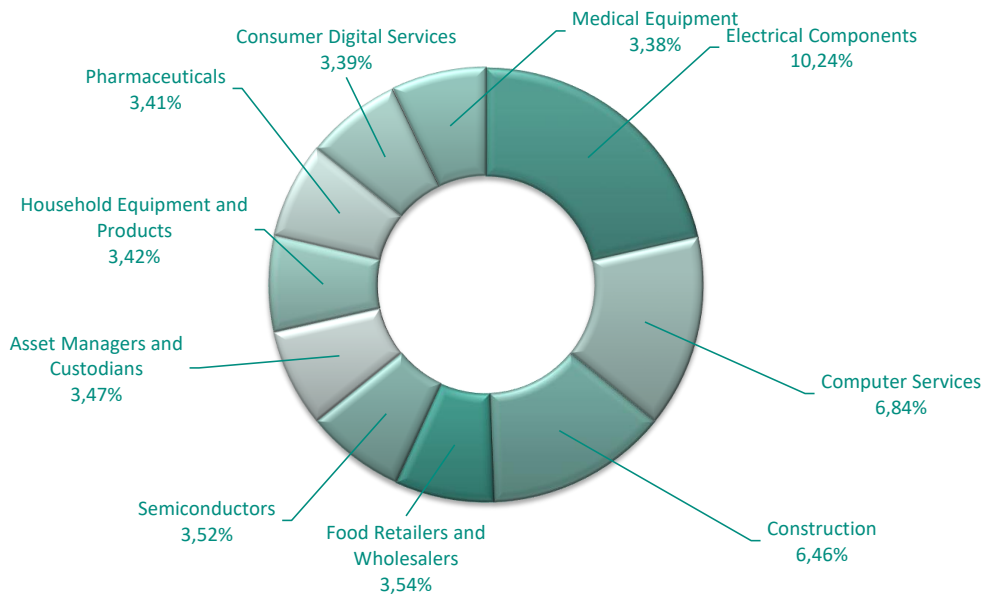
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# Euronext ® France ESG Leaders Select 30 EW

## 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 (%)
CARREFOUR	CA	FR	Food Retailers and Wholesalers	3,542
STMICROELECTRONICS	STM	FR	Semiconductors	3,518
AMUNDI	AMUN	FR	Asset Managers and Custodians	3,475
LEGRAND	LR	FR	Electrical Components	3,471
ATOS	ATO	FR	Computer Services	3,457
S.E.B.	SK	FR	Household Equipment and Products	3,423
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	3,411
SANOFI	SAN	FR	Pharmaceuticals	3,407
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	3,386
CAPGEMINI	CAP	FR	Computer Services	3,381
BIOMERIEUX	BIM	FR	Medical Equipment	3,377
AXA	CS	FR	Full Line Insurance	3,374
SOCIETE GENERALE	GLE	FR	Banks	3,362
UBISOFT ENTERTAIN	UBI	FR	Electronic Entertainment	3,361
ALSTOM	ALO	FR	Electrical Components	3,356
ORANGE	ORA	FR	Telecommunications Services	3,328
MICHELIN	ML	FR	Tires	3,325
L'OREAL	OR	FR	Cosmetics	3,317
FDJ	FDJ	FR	Casino and Gambling	3,312
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	3,309
VIVENDI	VIV	FR	Radio and TV Broadcasters	3,305
BOUYGUES	EN	FR	Construction	3,301
PERNOD RICARD	RI	FR	Distillers and Vintners	3,259
WORLDLINE	WLN	FR	Transaction Processing Services	3,252
SODEXO	SW	FR	Restaurants and Bars	3,246
DANONE	BN	FR	Food Products	3,235
KERING	KER	FR	Apparel Retailers	3,223
VINCI	DG	FR	Construction	3,159
ACCOR	AC	FR	Hotels and Motels	3,123
VALEO	FR	FR	Auto Parts	3,005