

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	Jun-21
Full			Q2 2021	3.21%	P/E Incl. Neg LTM	91.81
Free float	not mkt cap weighted		YTD	9.39%	P/E Incl. Neg FY1	25.70
			2020	-7.68%	P/E excl. Neg LTM	92.58
			2019	25.84%	P/E excl. Neg FY1	25.86
			2018	-13.77%	Price/Book	3.64
					Price/Sales	3.67
					Price/Cash Flow	17.79
					Dividend Yield (%)	2.05
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		34.1	2 Year	4.95%	Sharpe Ratio 1 Year	not calc.
Median		21.7	3 Years	3.84%	Volatility 30 Day	7.61
Largest		210.7	5 Years	8.55%		
Smallest		5.64	Since Base Date 31-Dec-2008	9.52%		
Component Weights		(%)				
Largest		20.57				
Smallest		0.55				
Top ten		34.82				

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%	(%)
Q2 2021	4.60%	Q2 2021	5.11%	Q2 2021	3.31%
YTD	10.89%	YTD	11.43%	YTD	8.17%
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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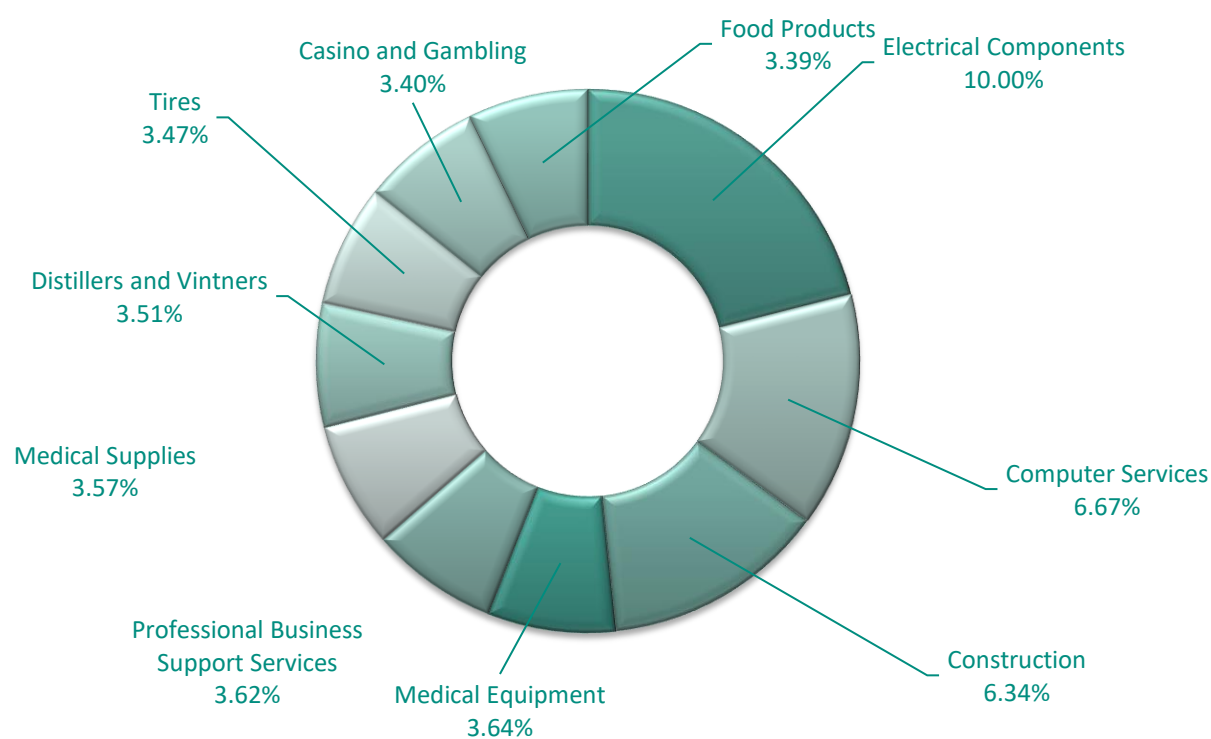
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Index Facts

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 (%)
STMICROELECTRONICS	STM	FR	Semiconductors	3.294
FDJ	FDJ	FR	Casino and Gambling	3.400
BIOMERIEUX	BIM	FR	Medical Equipment	3.640
VALEO	FR	FR	Auto Parts	3.115
WORLDLINE	WLN	FR	Transaction Processing Services	3.319
LEGRAND	LR	FR	Electrical Components	3.395
ALSTOM	ALO	FR	Electrical Components	3.215
AMUNDI	AMUN	FR	Asset Managers and Custodians	3.332
ORANGE	ORA	FR	Telecommunications Services	3.245
SOCIETE GENERALE	GLE	FR	Banks	3.288
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	3.344
VIVENDI	VIV	FR	Radio and TV Broadcasters	3.282
VINCI	DG	FR	Construction	3.185
CAPGEMINI	CAP	FR	Computer Services	3.447
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	3.389
S.E.B.	SK	FR	Household Equipment and Products	3.308
ESSILORLUXOTTICA	EL	FR	Medical Supplies	3.566
MICHELIN	ML	FR	Tires	3.465
SODEXO	SW	FR	Restaurants and Bars	3.296
PERNOD RICARD	RI	FR	Distillers and Vintners	3.506
DANONE	BN	FR	Food Products	3.392
AXA	CS	FR	Full Line Insurance	3.189
SANOFI	SAN	FR	Pharmaceuticals	3.367
BOUYGUES	EN	FR	Construction	3.151
ACCOR	AC	FR	Hotels and Motels	3.071
L'OREAL	OR	FR	Cosmetics	3.274
CARREFOUR	CA	FR	Food Retailers and Wholesalers	3.332
UBISOFT ENTERTAIN	UBI	FR	Electronic Entertainment	3.354
TELEPERFORMANCE	TEP	FR	Professional Business Support Services	3.617
ATOS	ATO	FR	Computer Services	3.220