

# SBF® Top 50 ESG EW Index

## 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: <https://live.euronext.com/en/products-indices/index-rules>.

## Statistics

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2,010	Q1 2022	-6.89%	P/E Incl. Neg LTM	111.69
		YTD	-6.89%	P/E Incl. Neg FY1	19.69
		2021	17.12%	P/E excl. Neg LTM	113.38
		2020	-4.95%	P/E excl. Neg FY1	19.69
		2019	20.65%	Price/Book	2.82
				Price/Sales	2.36
				Price/Cash Flow	7.49
				Dividend Yield (%)	2.55
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	40.1	2 Year	22.12%	Sharpe Ratio 1 Year	-
Median	21.2	3 Years	4.32%	Volatility 30 Day	40.99
Largest	327.8	5 Years	2.55%		
Smallest	2.7	Since Base Date 02-01-2018	1.39%		
Component Weights	(%)				
Largest	2.19				
Smallest	1.83				
Top ten	21.30				

## Performance of other versions

SBF Top 50 ESG EW NR	SBF Top 50 ESG EW GR	SBF Top 50 ESG EW Decrement 50 Points
Q1 2022	Q1 2022	Q1 2022
-6.86%	-6.85%	-8.02%
YTD	YTD	YTD
-6.86%	-6.85%	-8.02%
2021	2021	2021
19.18%	19.92%	14.00%
2020	2020	2020
-3.49%	-2.91%	-8.89%
2019	2019	2019
23.67%	24.98%	18.38%

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## Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	50
Review of composition	Quarterly after the close of the third Friday of March, June, September and December
Calculation and Distribution	Price, Net, Gross and Decrement 50 points
Date Introduced	SBF Top 50 ESG EW Index family was introduced on 17 October 2018
Isin code / Base Value / Base Date	SBF Top 50 ESG EW Index (FR0013371416), 1000 as of 02 January 2018 SBF Top 50 ESG EW NR Index (FR0013371424), 1000 as of 02 January 2018 SBF Top 50 ESG EW GR Index (FR0013371432), 1000 as of 02 January 2018 SBF Top 50 ESG EW Decrement 50 Points Index (FR0013371440), 1000 as of 02 January 2018

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ADP	ADP	FR	Industrials	2.19
PERNOD RICARD	RI	FR	Consumer Staples	2.17
CARREFOUR	CA	FR	Consumer Staples	2.16
HERMES INTL	RMS	FR	Consumer Discretionary	2.15
CAPGEMINI	CAP	FR	Technology	2.15
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	2.12
EURAZEO	RF	FR	Financials	2.10
AIR LIQUIDE	AI	FR	Basic Materials	2.10
STMICROELECTRONICS	STM	FR	Technology	2.09
VALEO	FR	FR	Consumer Discretionary	2.08
				<b>21.30</b>

## Portfolio Analysis

### Top Sectors Breakdown

