

# Euronext European Strategic Sovereignty

## Description

The Euronext European Strategic Sovereignty family is designed to reflect the price level trends in the trading of shares listed in Europe that belong to Aerospace and Defense, Technology Hardware and Equipment, Banks, Alternative Energy, Precious Metals and Mining and Industrial Metals and Mining Sectors

### 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/indices-documents-by-family>.

## Index Risk and returns Characteristics

| Free-float Market Capitalization | € Bn     | Returns                          |        | Fundamentals       |       |
|----------------------------------|----------|----------------------------------|--------|--------------------|-------|
| Total                            | 1,586.05 | QTD                              | 13.89% | Price/Book         | 8.58  |
| Components (full)                | € Bn     | YTD                              | 44.73% | Price/Sales        | 2.53  |
| Average                          | 63.44    | 2024                             | 10.64% | Price/Cash Flow    | 10.41 |
| Median                           | 59.70    | 2023                             | 19.88% | Dividend Yield (%) | 3.16  |
| Largest                          | 171.64   | 2022                             | -4.52% |                    |       |
| Smallest                         | 0.58     | Annualized returns               |        |                    |       |
| Component Weights (%)            |          | 2 Years                          | 32.23% |                    |       |
| Largest                          | 10.822   | 3 Years                          | 31.22% |                    |       |
| Smallest                         | 0.037    | 5 Years                          | 24.54% |                    |       |
| Top ten                          | 73.80    | Historical return since 31/12/09 | 6.70%  |                    |       |

## Performance other versions

| Euronext European Strategic Sovereignty GR |        | Euronext European Strategic Sovereignty NR |        | Euronext European Strategic Sovereignty Decrement 50 Points |        |
|--|--------|--|--------|---|--------|
| QTD  | 14.41% | QTD  | 14.35% | QTD   | 12.86% |
| YTD  | 48.32% | YTD  | 47.80% | YTD   | 41.81% |
| 2024                                       | 14.55% | 2024                                       | 14.02% | 2024  | 6.62%  |
| 2023                                       | 24.44% | 2023                                       | 23.96% | 2023  | 14.84% |
| 2022                                       | -0.97% | 2022                                       | -1.31% | 2022  | -9.15% |
| Annualized returns                         |        | Annualized returns                         |        | Annualized returns  |        |
| 2 Years                                    | 36.52% | 2 Years                                    | 35.93% | 2 Years   | 27.53% |
| 3 Years                                    | 35.60% | 3 Years                                    | 35.05% | 3 Years   | 26.06% |
| 5 Years                                    | 28.74% | 5 Years                                    | 28.28% | 5 Years   | 19.05% |
| Historical return since 31/12/09           | 10.37% | Historical return since 31/12/09           | 9.98%  | Historical return since 31/12/09                            | 0.01%  |

**Euronext European Strategic  
Sovereignty Decrement 5%**

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|      |        |
|------|--------|
| QTD  | 12.92% |
| YTD  | 42.39% |
| 2024 | 8.42%  |
| 2023 | 17.94% |
| 2022 | -6.11% |

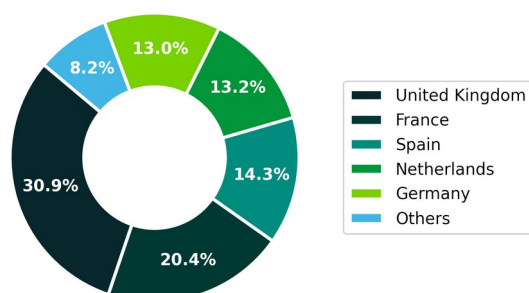
**Annualized returns**

|                                  |        |
|----------------------------------|--------|
| 2 Years                          | 29.31% |
| 3 Years                          | 28.47% |
| 5 Years                          | 22.03% |
| Historical return since 31/12/09 | 4.61%  |

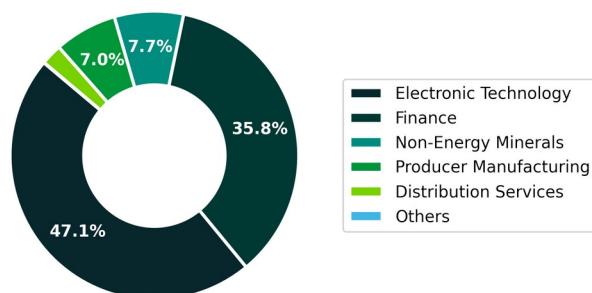
## Top 10 components

| Company              | Mnemo | Country        | Sector (ICB)          | Weight (%) |
|----------------------|-------|----------------|-----------------------|------------|
| ASML HOLDING         | ASML  | Netherlands    | Electronic Technology | 10.82%     |
| HSBC HOLDINGS PLC    | HSBA  | United Kingdom | Finance               | 9.94%      |
| BANCO SANTANDER CENT | SAN   | Spain          | Finance               | 8.33%      |
| AIRBUS               | AIR   | France         | Electronic Technology | 7.40%      |
| ROLLS-ROYCE HOLDINGS | RR    | United Kingdom | Electronic Technology | 7.25%      |
| SAFRAN               | SAF   | France         | Electronic Technology | 6.81%      |
| UNICREDIT            | UCG   | Italy          | Finance               | 6.33%      |
| BBVA                 | BBVA  | Spain          | Finance               | 5.94%      |
| RHEINMETALL          | RHMG  | Germany        | Electronic Technology | 5.75%      |
| BNP PARIBAS ACT.A    | BNP   | France         | Finance               | 5.24%      |
|                      |       |                |                       | 73.80%     |

## Top 5 Countries



## Top 5 Sectors



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