

Objective

The Euronext Eurozone ESG Large 80 is a free float market capitalisation index that includes the top Energy Transition scored companies within each sector of the Euronext Eurozone 300 index. The index excludes companies with a critical UNGC controversies as well as the 20% worst companies in term of Social and Governance scores, companies involved in coal, tobacco or weapons. The scores are provided by Moody's ESG. The index serves as an underlying for structured products, funds, derivatives 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/indices-documents-by-family>.

Statistics

December 31, 2023

Market Capitalization	EUR Bil
Full	2,470
Free float	1,911

Components (full)	EUR Bil
Average	31.3
Median	11.9
Largest	368.3
Smallest	2.6

Component Weights	(%)
Largest	9.59
Smallest	0.10
Top ten	57.66

Performance	(%)
QTD	4.77%
YTD	14.94%
2022	-14.80%
2021	16.56%
2020	-5.08%

Annualized	(%)
2 Year	-1.04%
3 Years	4.51%
5 Years	5.37%
Since Base Date 31-12-2011	5.68%

Fundamentals	
P/E Incl. Neg LTM	21.67
P/E Incl. Neg FY1	17.99
P/E excl. Neg LTM	21.94
P/E excl. Neg FY1	17.99
Price/Book	3.30
Price/Sales	2.63
Price/Cash Flow	13.54
Dividend Yield (%)	3.05

Risk

Sharpe Ratio 1 Year	0.0%
Volatility 30 Day	0.06

Performance of other versions

Euronext Eurozone ESG Large 80 GR	
QTD	5.13%
YTD	18.87%
2022	-12.00%
2021	19.79%
2020	-2.57%

Euronext Eurozone ESG Large 80 Decrement 4%	
QTD	4.02%
YTD	13.34%
2022	-16.06%
2021	14.41%
2020	-3.19%

Euronext Eurozone ESG Large 80 NR	
QTD	5.06%
YTD	17.95%
2022	-12.64%
2021	19.07%
2020	-3.19%

Euronext Eurozone ESG Large 80 Decrement 4.5%	
QTD	3.89%
YTD	12.77%
2022	-16.47%
2021	13.84%
2020	-11.09%

Euronext Eurozone ESG Large 80 Decrement 3.5%	
QTD	4.15%
YTD	13.90%
2022	-15.64%
2021	14.98%
2020	-6.53%

Euronext Eurozone ESG Large 80 Decrement 5%	
QTD	3.76%
YTD	12.21%
2022	-16.89%
2021	13.27%
2020	-7.92%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	79
Review of composition	Annual after the close of the third Friday of March (+ quarterly in case of UNGC controversy).
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement 5% and 3,5% on Net return.
Date Introduced	Euronext Eurozone ESG Large 80 Index family was introduced on 07 April 2020
Isin code / Base Value / Base Date	Euronext Eurozone ESG Large 80 Index (FR0013468832), 1000 as of 31 December 2011
	Euronext Eurozone ESG Large 80 GR Index (FR0013468873), 1000 as of 31 December 2011
	Euronext Eurozone ESG Large 80 NR Index (FR0013468865), 1000 as of 31 December 2011
	Euronext Eurozone ESG Large 80 Decrement 3.5% Index (FR0013468881), 1000 as of 31 December 2011
	Euronext Eurozone ESG Large 80 Decrement 4% Index (FR0013498755), 1000 as of 31 December 2011
	Euronext Eurozone ESG Large 80 Decrement 4.5% Index (FR0013498763), 1000 as of 31 December 2011
	Euronext Eurozone ESG Large 80 Decrement 5% Index (FR0013468907), 1000 as of 31 December 2011

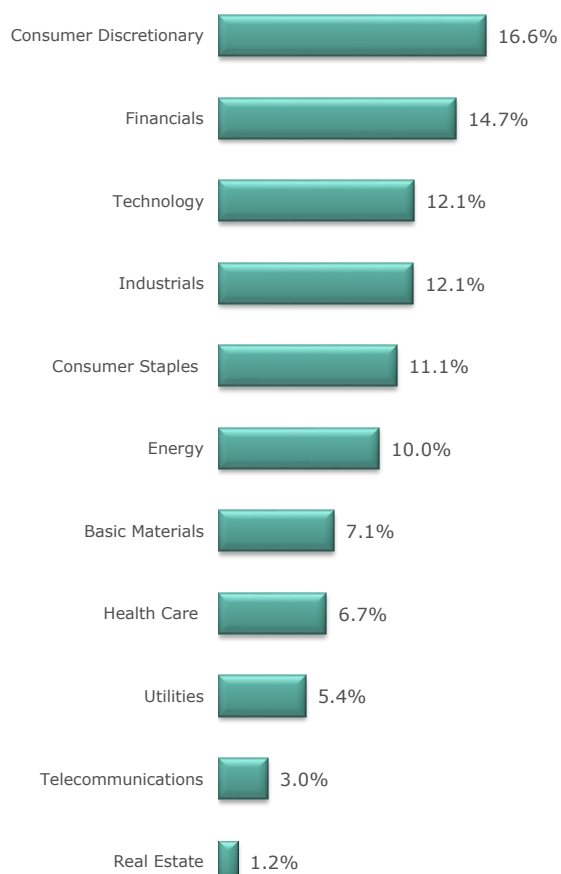
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
LVMH	MC	FR	Consumer Discretionary	9.59
SAP	SAPG	DE	Technology	8.48
TOTALENERGIES	TTE	FR	Energy	7.74
UNILEVER	UNA	NL	Consumer Staples	6.01
SCHNEIDER ELECTRIC	SU	FR	Industrials	5.42
SANOFI	SAN	FR	Health Care	5.32
AIR LIQUIDE	AI	FR	Basic Materials	4.80
BNP PARIBAS ACT.A	BNP	FR	Financials	3.57
IBERDROLA	IBE	ES	Utilities	3.53
BANCO SANTANDER CENT	SAN	ES	Financials	3.19
				57.66

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

