

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

March 28, 2024

Market Capitalization **EUR Bil**

Full	2,568
Free float	1,986

Components (full) **EUR Bil**

Average	32.2
Median	12.2
Largest	418.0
Smallest	2.8

Component Weights **(%)**

Largest	10.17
Smallest	0.11
Top ten	57.85

Performance **(%)**

QTD	7.90%
YTD	7.90%
2023	14.94%
2022	-14.80%
2021	16.56%

Annualized **(%)**

2 Year	7.09%
3 Years	4.70%
5 Years	4.73%
Since Base Date 31-12-2011	6.22%

Fundamentals

P/E Incl. Neg LTM	24.86
P/E Incl. Neg FY1	19.18
P/E excl. Neg LTM	25.89
P/E excl. Neg FY1	19.18
Price/Book	3.51
Price/Sales	3.00
Price/Cash Flow	13.74
Dividend Yield (%)	2.91

Performance of other versions

Euronext Eurozone ESG Large 80 GR

QTD	8.46%
YTD	8.46%
2023	18.87%
2022	-12.00%
2021	19.79%

Euronext Eurozone ESG Large 80 NR

QTD	8.32%
YTD	8.32%
2023	17.95%
2022	-12.64%
2021	19.07%

Euronext Eurozone ESG Large 80 Decrement 3.5%

QTD	7.39%
YTD	7.39%
2023	13.90%
2022	-15.64%
2021	14.98%

Euronext Eurozone ESG Large 80 Decrement 4%

QTD	7.26%
YTD	7.26%
2023	13.34%
2022	-16.06%
2021	14.41%

Euronext Eurozone ESG Large 80 Decrement 4.5%

QTD	7.13%
YTD	7.13%
2023	12.77%
2022	-16.47%
2021	13.84%

Euronext Eurozone ESG Large 80 Decrement 5%

QTD	7.00%
YTD	7.00%
2023	12.21%
2022	-16.89%
2021	13.27%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	80
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	<p>Euronext Eurozone ESG Large 80 Index (FR0013468832), 1000 as of 31 December 2011</p> <p>Euronext Eurozone ESG Large 80 GR Index (FR0013468873), 1000 as of 31 December 2011</p> <p>Euronext Eurozone ESG Large 80 NR Index (FR0013468865), 1000 as of 31 December 2011</p> <p>Euronext Eurozone ESG Large 80 Decrement 3.5% Index (FR0013468881), 1000 as of 31 December 2011</p> <p>Euronext Eurozone ESG Large 80 Decrement 4% Index (FR0013498755), 1000 as of 31 December 2011</p> <p>Euronext Eurozone ESG Large 80 Decrement 4.5% Index (FR0013498763), 1000 as of 31 December 2011</p> <p>Euronext Eurozone ESG Large 80 Decrement 5% Index (FR0013468907), 1000 as of 31 December 2011</p>

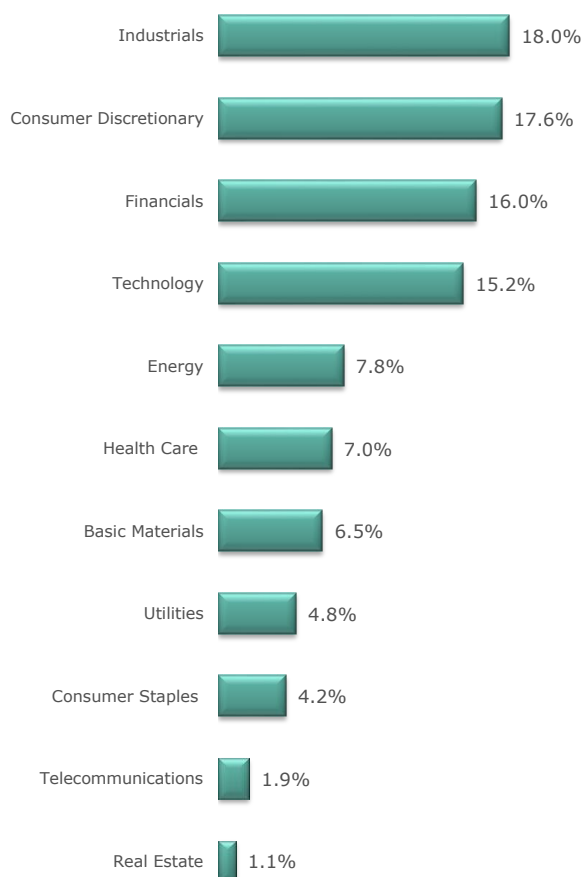
This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext. Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.
 © 2024, Euronext N.V. - All rights reserved.

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SAP	SAPG	DE	Technology	10.17
LVMH	MC	FR	Consumer Discretionary	9.51
TOTALENERGIES	TTE	FR	Energy	7.77
SCHNEIDER ELECTRIC	SU	FR	Industrials	6.16
SANOFI	SAN	FR	Health Care	5.31
AIR LIQUIDE	AI	FR	Basic Materials	5.19
BNP PARIBAS ACT.A	BNP	FR	Financials	3.68
AXA	CS	FR	Financials	3.44
IBERDROLA	IBE	ES	Utilities	3.41
VINCI	DG	FR	Industrials	3.23
				57.85

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

