

Objective

The Euronext® Eurozone Social Focus index selects all companies included in Euronext® Eurozone 300 index, after exclusion of companies involved in Social or UNGC controversies and the worst performers in term of Social score. Euronext® Eurozone Social Focus index is an equal-weighted index. 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/indices-documents-by-family>.

Statistics

September 30, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	1,582	QTD	10.29%	P/E Incl. Neg LTM	26.48
		YTD	6.57%	P/E Incl. Neg FY1	15.98
		2023	14.97%	P/E excl. Neg LTM	27.12
		2022	-15.63%	P/E excl. Neg FY1	17.46
		2021	21.51%	Price/Book	3.57
				Price/Sales	2.75
				Price/Cash Flow	12.64
				Dividend Yield (%)	2.88
Components (full)	EUR Bil	Annualized	(%)		
Average	22.86	2 Year	16.61%		
Median	44.48	3 Years	3.38%		
Largest	232.89	5 Years	5.06%		
Smallest	3.82	Since Base Date 01-01-2010	4.07%		
Component Weights	(%)				
Largest	2.28				
Smallest	1.84				
Top ten	21.35				

Performance of other versions

Euronext Eurozone Social Focus GR	Euronext Eurozone Social Focus NR	Euronext Eurozone Social Focus Decrement 5%			
QTD	5.75%	QTD	5.67%	QTD	4.32%
YTD	9.92%	YTD	9.11%	YTD	5.07%
2023	19.02%	2023	18.02%	2023	12.28%
2022	-12.87%	2022	-13.54%	2022	-17.74%
2021	24.58%	2021	23.86%	2021	17.80%

Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	50
Review of composition	Quarterly, effective after the third Friday of March, June, September and December.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext Eurozone Social Focus Index family was introduced on 14 July 2021
Isin code / Base Value / Base Date	Euronext Eurozone Social Focus Index (FR0014004FP3), 1000 as of 01 January 2010
	Euronext Eurozone Social Focus GR Index (FR0014004FN8), 1000 as of 01 January 2010
	Euronext Eurozone Social Focus NR Index (FR0014004FO6), 1000 as of 01 January 2010
	Euronext Eurozone Social Focus Decrement 5% Index (FR0014004FM0), 1000 as of 01 January 2010

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>.

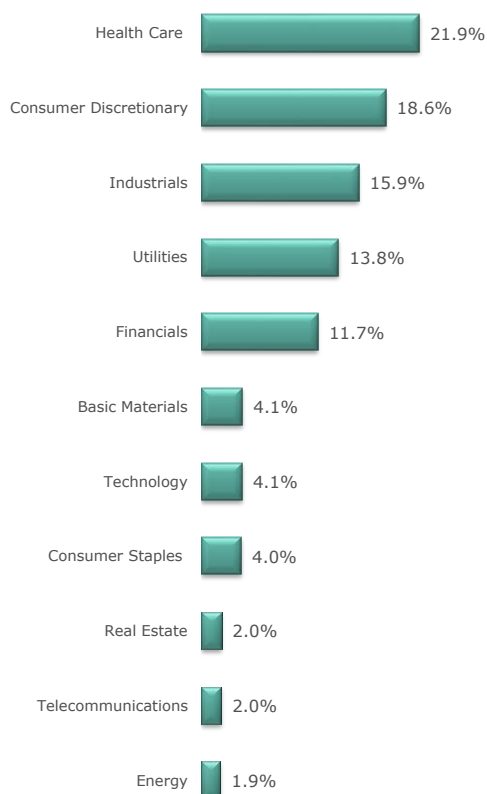
© 2024, Euronext N.V. - All rights reserved.

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ACCIONA	ANA	ES	Industrials	1.92
ACCOR	AC	FR	Consumer Discretionary	2.00
AENA SME	AENA	ES	Industrials	2.02
AIR LIQUIDE	AI	FR	Basic Materials	2.03
AIRBUS	AIR	FR	Industrials	2.01
AMPLIFON	AMP	IT	Health Care	1.87
AMUNDI	AMUN	FR	Financials	1.97
ARKEMA	AKE	FR	Basic Materials	2.09
BNP PARIBAS ACT.A	BNP	FR	Financials	1.90
BUREAU VERITAS	BVI	FR	Industrials	1.96
				19.79

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

