

## Objective

The Euronext® V.E 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® V.E 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

March 28, 2024

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		2,048	QTD		3.37%	P/E Incl. Neg LTM	21.96
			YTD		3.37%	P/E Incl. Neg FY1	14.63
			2023		14.97%	P/E excl. Neg LTM	22.57
			2022		-15.63%	P/E excl. Neg FY1	15.66
			2021		21.51%	Price/Book	3.24
Components (full)		EUR Bil	Annualized		(%)	Price/Sales	2.36
Average		40.9	2 Year		5.74%	Price/Cash Flow	10.32
Median		22.1	3 Years		3.55%	Dividend Yield (%)	3.01
Largest		234.6	5 Years		5.31%		
Smallest		3.5	Since Base Date 01-01-2010		4.00%		
Component Weights		(%)					
Largest		2.28					
Smallest		1.69					
Top ten		21.37					

## Performance of other versions

Euronext V.E Eurozone Social Focus GR		Euronext V.E Eurozone Social Focus NR		Euronext V.E Eurozone Social Focus Decrement 5%	
QTD	3.86%	QTD	3.74%	QTD	2.47%
YTD	3.86%	YTD	3.74%	YTD	2.47%
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 V.E Eurozone Social Focus Index family was introduced on 14 July 2021
Isin code / Base Value / Base Date	Euronext V.E Eurozone Social Focus Index (FR0014004FP3), 1000 as of 01 January 2010
	Euronext V.E Eurozone Social Focus GR Index (FR0014004FN8), 1000 as of 01 January 2010
	Euronext V.E Eurozone Social Focus NR Index (FR0014004FO6), 1000 as of 01 January 2010
	Euronext V.E Eurozone Social Focus Decrement 5% Index (FR0014004FM0), 1000 as of 01 January 2010

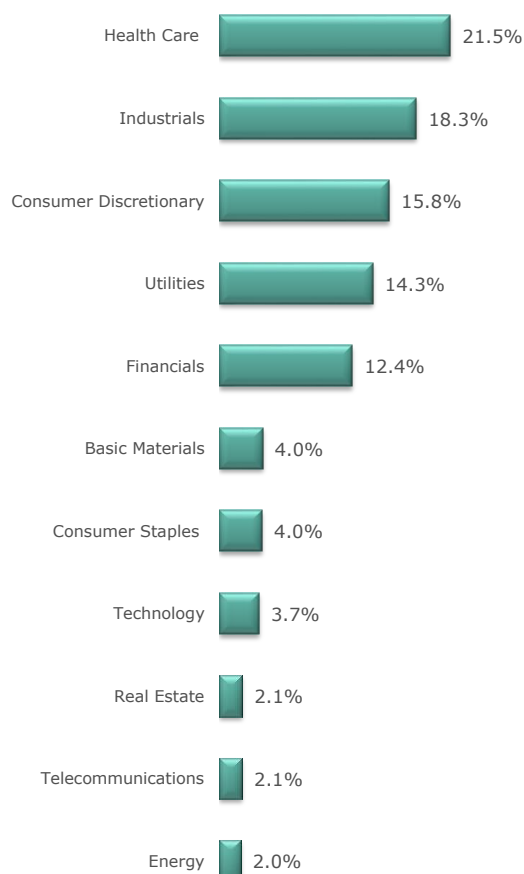
This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee 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 (%)
LEONARDO	LDOF	IT	Industrials	2.28
RENAULT	RNO	FR	Consumer Discretionary	2.21
BNP PARIBAS ACT.A	BNP	FR	Financials	2.16
AIRBUS	AIR	FR	Industrials	2.12
ENDESA	ELE	ES	Utilities	2.11
LEG IMMOBILIEN SE	LEGN	DE	Real Estate	2.11
INTESA SANPAOLO SPA	ISP	IT	Financials	2.10
TELECOM ITALIA	TLIT	IT	Telecommunications	2.09
CREDIT AGRICOLE	ACA	FR	Financials	2.09
TELEPERFORMANCE	TEP	FR	Industrials	2.09
				<b>21.37</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

