

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

December 31, 2023

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2,013	QTD	6.70%	P/E Incl. Neg LTM	44.49
		YTD	14.97%	P/E Incl. Neg FY1	15.42
		2022	-15.63%	P/E excl. Neg LTM	45.70
		2021	21.51%	P/E excl. Neg FY1	15.81
		2020	-2.98%	Price/Book	2.98
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	2.18
Average	40.2	2 Year	-1.51%	Price/Cash Flow	10.01
Median	21.0	3 Years	5.63%	Dividend Yield (%)	3.01
Largest	241.0	5 Years	6.12%		
Smallest	4.5	Since Base Date 01-01-2010	3.83%		
Component Weights	(%)				
Largest	2.24				
Smallest	1.83				
Top ten	21.46				

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	QTD	QTD
7.13%	7.02%	5.70%
YTD	YTD	YTD
19.02%	18.02%	12.28%
2022	2022	2022
-12.87%	-13.54%	-17.74%
2021	2021	2021
24.58%	23.86%	17.80%
2020	2020	2020
-0.49%	-1.08%	-5.92%

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

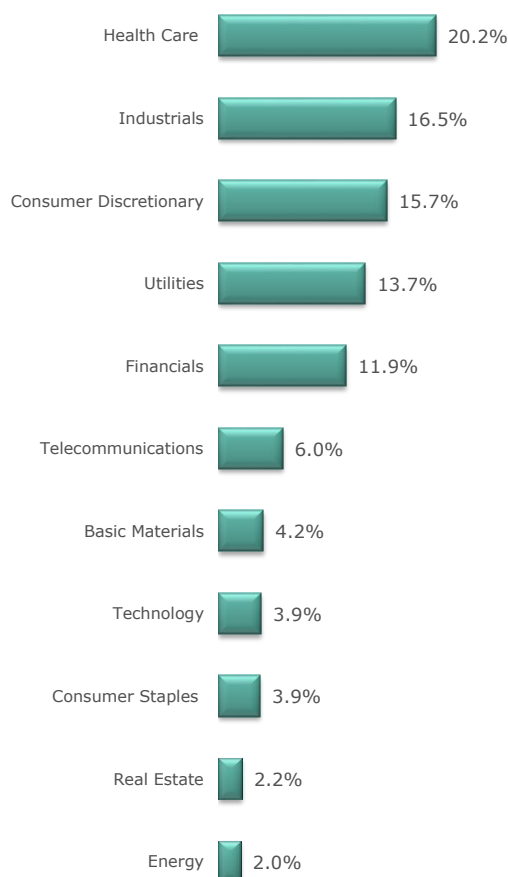
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
TELECOM ITALIA	TLIT	IT	Telecommunications	2.24
ARKEMA	AKE	FR	Basic Materials	2.22
TELEPERFORMANCE	TEP	FR	Industrials	2.21
GRIFOLS SA	GRLS	ES	Health Care	2.19
ALSTOM	ALO	FR	Industrials	2.17
LEG IMMOBILIEN SE	LEGN	DE	Real Estate	2.15
AMPLIFON SPA	AMPF	IT	Health Care	2.10
BUREAU VERITAS	BVI	FR	Industrials	2.07
MERCK KGA	MERCK	DE	Health Care	2.06
SIEMENS AG	SIE	DE	Industrials	2.04
				21.46

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

