

Euronext® V.E Eurozone Social Focus Index

Objective

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/index-rules>.

Statistics

December 31, 2021

Market Capitalization	EUR Bil
Full	1,950
Free float	1,496

Components (full)	EUR Bil
Average	38.2
Median	22.3
Largest	232.5
Smallest	3.88

Component Weights	(%)
Largest	2.14
Smallest	0.51
Top ten	20.82

Performance	(%)
Q4 2021	6.94%
YTD	21.51%
2020	-2.98%
2019	17.67%
2018	-14.26%

Annualized	(%)
2 Year	8.58%
3 Years	11.53%
5 Years	6.21%
Since Base Date 01-01-2010	4.74%

Fundamentals	
P/E Incl. Neg LTM	30.18
P/E Incl. Neg FY1	33.91
P/E excl. Neg LTM	33.10
P/E excl. Neg FY1	33.91
Price/Book	4.34
Price/Sales	3.77
Price/Cash Flow	15.39
Dividend Yield (%)	2.00

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	-

Performance of other versions

Euronext V E Eurozone Social Focus GR	
Q4 2021	7.34%
YTD	24.58%
2020	-0.49%
2019	21.93%
2018	-11.57%

Euronext V E Eurozone Social Focus NR	
Q4 2021	7.26%
YTD	23.86%
2020	-1.08%
2019	20.82%
2018	-12.30%

Euronext V E Eurozone Social Focus D5%	
Q4 2021	5.92%
YTD	17.80%
2020	-5.92%
2019	14.93%
2018	-16.60%

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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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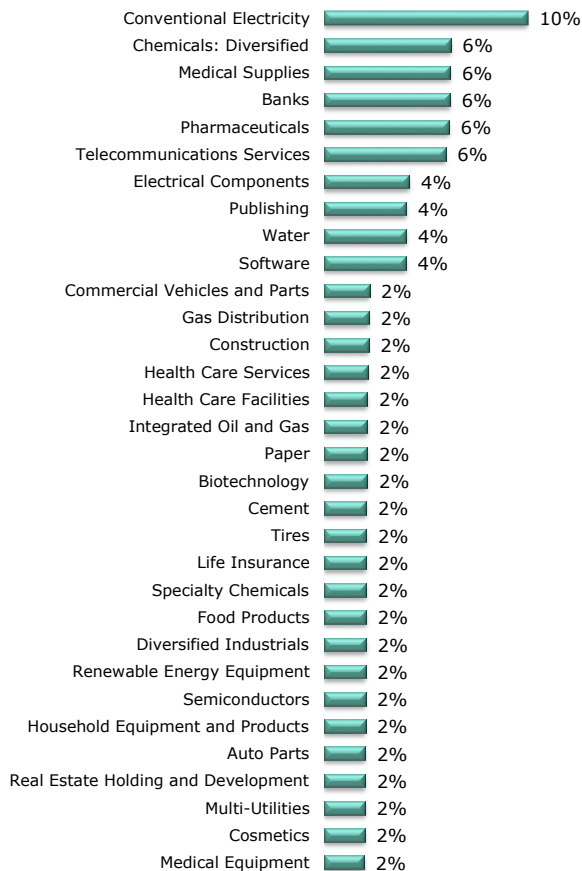
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
NATURGY ENERGY GROUP	NTGY	ES	Gas Distribution	2.14
VINCI	DG	FR	Construction	2.13
AMPLIFON SPA	AMPF	IT	Medical Supplies	2.11
FRESENIUS MEDICAL	FMEG	DE	Health Care Services	2.09
IBERDROLA	IBE	ES	Conventional Electricity	2.06
ORPEA	ORP	FR	Health Care Facilities	2.06
REPSOL	REP	ES	Integrated Oil and Gas	2.06
STORA ENSO OYJ	STERV	FI	Paper	2.06
GRIFOLS SA	GRLS	ES	Biotechnology	2.06
ALSTOM	ALO	FR	Electrical Components	2.06
				20.82

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

