

## Objective

The Euronext® Europe 500 tracks the performance of a portfolio of 500 stocks in Europe, ranked by their free float market capitalisation. Constituents are reviewed on a quarterly basis and their weights are reset based on their free float market capitalisation at the quarterly rebalances. 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		13,134	QTD		7.12%	P/E Incl. Neg LTM	20.44
Free float		10,533	YTD		7.12%	P/E Incl. Neg FY1	17.43
			2023		12.94%	P/E excl. Neg LTM	23.99
			2022		-12.60%	P/E excl. Neg FY1	18.14
			2021		22.56%	Price/Book	6.09
Components (full)		EUR Bil	Annualized		(%)	Price/Sales	4.18
Average		26.2	2 Year		6.40%	Price/Cash Flow	14.64
Median		11.2	3 Years		6.37%	Dividend Yield (%)	2.92
Largest		418.0	5 Years		6.38%		
Smallest		2.7	Since Base Date 31-12-2005		2.86%		
Component Weights		(%)					
Largest		3.66					
Smallest		0.021					
Top ten		22.04					

## Performance of other versions

Euronext Europe 500 GR		Euronext Europe 500 NR	
QTD	7.89%	QTD	7.74%
YTD	7.89%	YTD	7.74%
2023	16.69%	2023	15.96%
2022	-9.83%	2022	-10.37%
2021	25.84%	2021	25.19%

## Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	500
Review of composition	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	Euronext Europe 500 Index family was introduced on 01 February 2019
Isin code / Base Value / Base Date	Euronext Europe 500 Index (NL0013273014), 1000 as of 31 December 2005
	Euronext Europe 500 GR Index (NL0013273030), 1000 as of 31 December 2005
	Euronext Europe 500 NR Index (NL0013273022), 1000 as of 31 December 2005

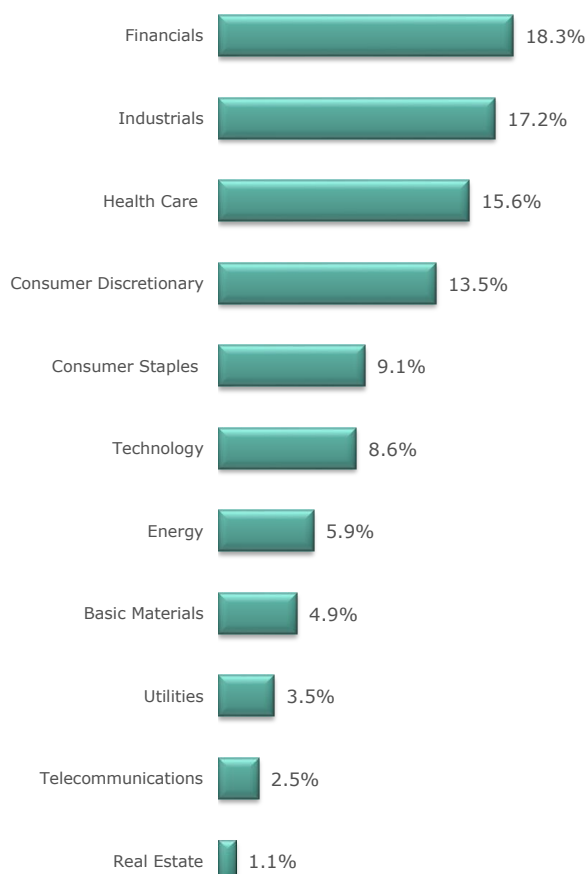
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
NOVO NORDISK A/S	NOVOB	DK	Health Care	3.66
ASML HOLDING	ASML	NL	Technology	3.38
NESTLE SA	NESN	CH	Consumer Staples	2.49
SAP	SAPG	DE	Technology	2.00
LVMH	MC	FR	Consumer Discretionary	1.98
SHELL PLC	SHELL	NL	Energy	1.92
ASTRAZENECA	AZN	GB	Health Care	1.84
NOVARTIS	NOVN	CH	Health Care	1.75
ROCHE HOLDING AG	ROG	CH	Health Care	1.57
TOTALENERGIES	TTE	FR	Energy	1.44
				<b>22.04</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

