### **Euronext® Eurozone 60 EW Index**







The Euronext® Eurozone 60 EW, is an equal weighted index that reflects the performance of the top 60 stocks in Eurozone, based on their Free float market capitalisation. Constituents are reviewed on a quarterly basis and their weights are reset to equal weight 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.

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
<b>Market Capitalization</b>	EUR Bil	Performance	(%)	Fundamentals	
Full	4,840	QTD	8.10%	P/E Incl. Neg LTM	13.37
		YTD	19.68%	P/E Incl. Neg FY1	4.17
		2022	-12.50%	P/E excl. Neg LTM	17.76
		2021	19.71%	P/E excl. Neg FY1	16.81
Components (full)	EUR Bil	2020	-4.02%	Price/Book	4.20
Average	80.3			Price/Sales	3.18
Median	59.2	Annualized	(%)	Price/Cash Flow	13.18
Largest	368.3	2 Year	2.33%	Dividend Yield (%)	2.97
Smallest	20.3	3 Years	7.83%		
		5 Years	8.13%		
Component Weights	(%)	Since Base Date 02-01-2018	4.29%		
Largest	1.80			Risk	
Smallest	1.37			Sharpe Ratio 1 Year	0.0%
Top ten	17.54			Volatility 30 Day	0.06

#### **Performance of other versions**

Euronext® Eurozone 60 EW NR	
QTD	8.36%
YTD	22.94%
2022	-10.09%
2021	21.90%
2020	-2.12%

Euronext® Eurozone 60 EW GR	
QTD	8.43%
YTD	23.93%
2022	-9.36%
2021	22.57%
2020	-1.52%

Euronext® Eurozone ou E	w Decrement 50
Points	
QTD	7.31%
YTD	18.85%
2022	-13.47%
2021	17.35%
2020	-6 570/-



# **Euronext® Eurozone 60 EW Index**



## Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	60
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 50 points on Gross return
Date Introduced	Euronext Eurozone 60 EW Index family was introduced on 27 April 2018
Isin code / Base Value / Base Date	Euronext Eurozone 60 EW Index (NL0012846265), 1070.45 as of 02 January 2018
	Euronext Eurozone 60 EW NR Index (NL0012846273), 1070.45 as of 02 January 2018
	Euronext Eurozone 60 EW GR Index (NL0012846281), 1070.45 as of 02 January 2018
	Euronext Eurozone 60 EW Decrement 50 Points Index (NL0012846299), 1070.45 as of 02 January 2018

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## **Euronext® Eurozone 60 EW Index**



# Top 10 Components $\frac{\Theta}{\Theta \Theta \Theta}$

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
BAYER AG	BAYER	DE	Health Care	1.80
BASF	BAS	DE	Basic Materials	1.80
SAINT GOBAIN	SGO	FR	Industrials	1.78
HEINEKEN	HEIA	NL	Consumer Staples	1.76
SIEMENS AG	SIE	DE	Industrials	1.74
ENI	ENI	IT	Energy	1.74
NORDEA BANK ABP	NDAFI	FI	Financials	1.74
INDITEX	ITX	ES	Consumer Discretionary	1.73
BNP PARIBAS ACT.A	BNP	FR	Financials	1.73
DEUTSCHE BOERSE AG	DB1GN	DE	Financials	1.73

17.54

#### **Portfolio Analysis**

Industrials

Consumer Staples

# Consumer Discretionary 19.8% Financials 18.3%

13.4%

10.1%

**Top Sectors Breakdown** 









#### **Top Country Breakdown**



