

Objective

The Euronext® Eurozone Mid and Large 60 EW tracks the performance of the top 30 stocks and stocks ranked from 101 to 130 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.

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 | | 4,447 | QTD | 9.07% | | P/E Incl. Neg LTM | 19.54 |
| | | | YTD | 9.07% | | P/E Incl. Neg FY1 | 19.06 |
| | | | 2023 | 14.70% | | P/E excl. Neg LTM | 22.98 |
| | | | 2022 | -15.65% | | P/E excl. Neg FY1 | 19.06 |
| | | | 2021 | 20.22% | | Price/Book | 4.06 |
| Components (full) | | EUR Bil | Annualized | | (%) | Price/Sales | 3.40 |
| Average | | 73.9 | 2 Year | 8.31% | | Price/Cash Flow | 15.96 |
| Median | | 50.6 | 3 Years | 5.16% | | Dividend Yield (%) | 2.66 |
| Largest | | 418.0 | 5 Years | 5.67% | | | |
| Smallest | | 5.7 | Since Base Date 09-07-2015 | 3.87% | | | |
| Component Weights | | (%) | | | | | |
| Largest | | 1.84 | | | | | |
| Smallest | | 1.57 | | | | | |
| Top ten | | 17.79 | | | | | |

Performance of other versions

| Euronext Eurozone Mid and Large 60 EW NR | |
|--|---------|
| QTD | 9.33% |
| YTD | 9.33% |
| 2023 | 17.32% |
| 2022 | -13.68% |
| 2021 | 22.21% |

| Euronext Eurozone Mid and Large 60 EW GR | |
|--|---------|
| QTD | 9.41% |
| YTD | 9.41% |
| 2023 | 18.12% |
| 2022 | -13.07% |
| 2021 | 22.85% |

| Euronext Eurozone Mid and Large 60 EW Decrement 50 Points | |
|---|---------|
| QTD | 8.17% |
| YTD | 8.17% |
| 2023 | 12.46% |
| 2022 | -17.44% |
| 2021 | 17.28% |

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 Mid and Large 60 EW Index family was introduced on 11 July 2018 |
| Isin code / Base Value / Base Date | EN Eurozone Mid and Large 60 EW Index (NL0013025810), 1000 as of 09 July 2015 |
| | EN Eurozone Mid and Large 60 EW NR Index (NL0013025828), 1000 as of 09 July 2015 |
| | EN Eurozone Mid and Large 60 EW GR Index (NL0013025836), 1000 as of 09 July 2015 |
| | EN Eurozone Mid and Large 60 EW D 50P Index (NL0013025844), 1000 as of 09 July 2015 |

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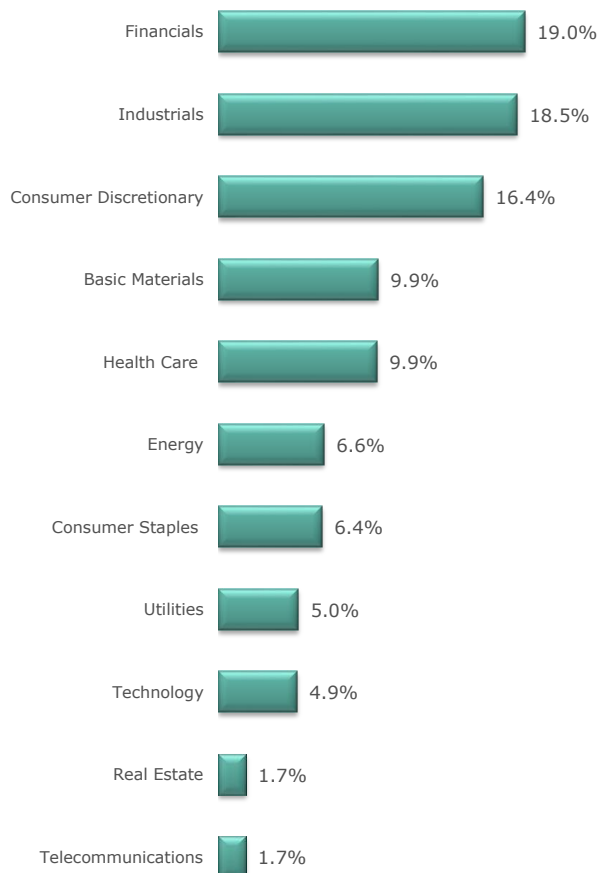
Top 10 Components

| Company | MNEMO | Cnty | Sector (ICB) | Weight (%) |
|----------------------|-------|------|------------------------|------------|
| INDITEX | ITX | ES | Consumer Discretionary | 1.84 |
| BANCO SANTANDER CENT | SAN | ES | Financials | 1.81 |
| HEIDELBERG MAT | HEIG | DE | Industrials | 1.80 |
| UNICREDIT | CRDI | IT | Financials | 1.80 |
| COMMERZBANK AG | CBKG | DE | Financials | 1.79 |
| BNP PARIBAS ACT.A | BNP | FR | Financials | 1.79 |
| BBVA | BBVA | ES | Financials | 1.76 |
| AIRBUS | AIR | FR | Industrials | 1.75 |
| MTU AERO ENGINES AG | MTXGN | DE | Industrials | 1.73 |
| TELEPERFORMANCE | TEP | FR | Industrials | 1.73 |

17.79

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

