

Euronext® Eurozone Mid and Large 60 EW

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 capitalization. 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:

Statistics

Jun-21

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals		
Full	not mkt cap		Q2 2021	4.28%	P/E Incl. Neg LTM	11.98	
Free float	weighted		YTD	13.77%	P/E Incl. Neg FY1	26.13	
			2020	-5.65%	P/E excl. Neg LTM	34.06	
			2019	24.64%	P/E excl. Neg FY1	28.64	
			2018	-15.46%	Price/Book	6.16	
					Price/Sales	5.65	
					Price/Cash Flow	18.05	
					Dividend Yield (%)	2.00	
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		58.3	2 Year	6.71%		Sharpe Ratio 1 Year	not calc.
Median		47.8	3 Years	5.22%		Volatility 30 Day	8.81
Largest		333.8	5 Years	7.86%			
Smallest		10.52	Since Base Date 09-Jul-2015	3.79%			
Component Weights		(%)					
Largest		9.52					
Smallest		0.30					
Top ten		17.70					

Performance of other versions

EN Eurozone Mid and Large 60 EW NR	(%)	EN Eurozone Mid and Large 60 EW GR	(%)	EN Eurozone Mid and Large 60 EW D 50P	(%)
Q2 2021	5.40%	Q2 2021	5.78%	Q2 2021	4.57%
YTD	15.24%	YTD	15.73%	YTD	13.00%
2020	-3.90%	2020	-3.36%	2020	-8.66%
2019	28.02%	2019	29.09%	2019	22.73%
2018	-13.48%	2018	-12.83%	2018	-17.10%

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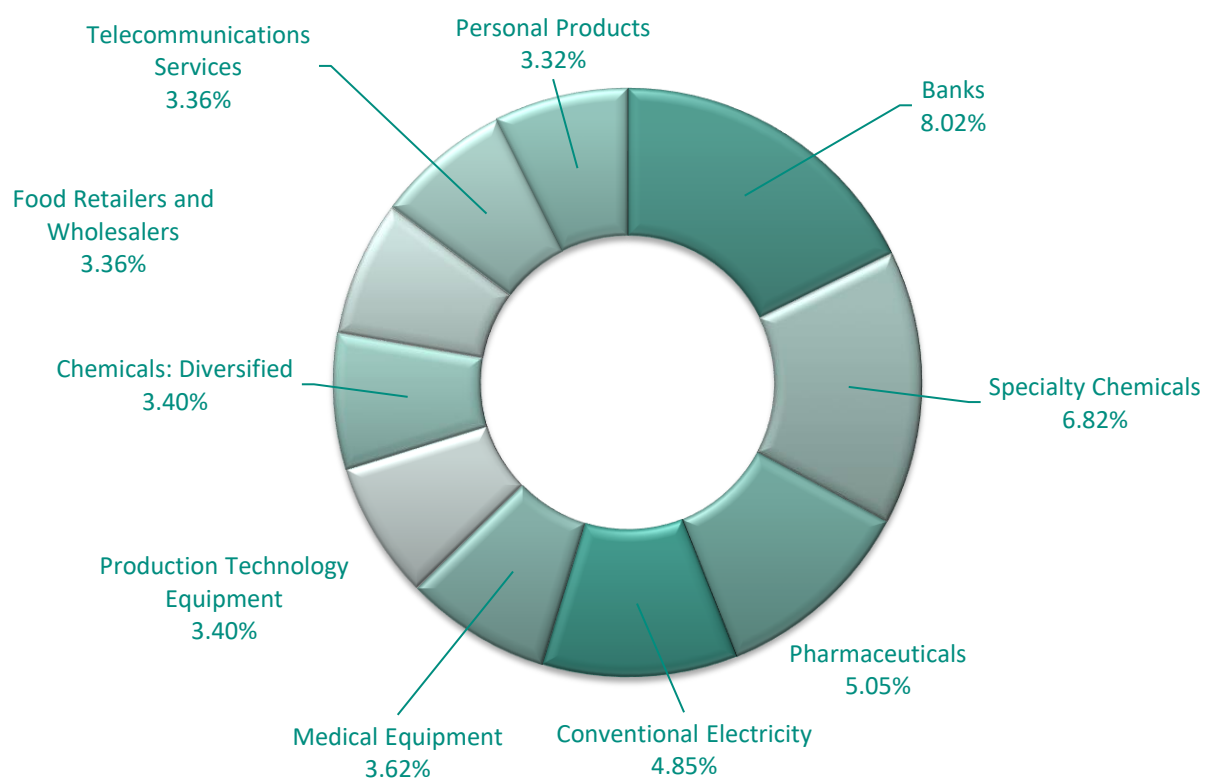
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Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	60
Review Frequency	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Decrement Return Index; Price, Gross and Net Return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext® Eurozone Mid and Large 60 EW (NL0013025810) 1,000 as of 9 July 2015 Euronext® Eurozone Mid and Large 60 EW NR (NL0013025828) 1,000 as of 9 July 2015 Euronext® Eurozone Mid and Large 60 EW GR (NL0013025836) 1,000 as of 9 July 2015 Euronext® Eurozone Mid and Large 60 EW Decrement 50 Points (NL0013025844) 1,000 as of 9 July 2015
Date Introduced	The Euronext® Eurozone Mid and Large 60 EW family Index series was introduced on 11 July 2018

Top 10 sectors breakdown



Euronext® Eurozone Mid and Large 60 EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
COVESTRO AG	1COV	DE	Specialty Chemicals	1.71
UMICORE	UMI	BE	Specialty Chemicals	1.71
UNILEVER	UNA	NL	Personal Products	1.65
UCB	UCB	BE	Pharmaceuticals	1.74
TOTALENERGIES	TTE	FR	Integrated Oil and Gas	1.58
SNAM RETE GAS SPA	SRG	IT	Pipelines	1.61
SMURFIT KAPPA GP	SK3	IE	Containers and Packaging	1.70
SIEMENS AG	SIE	DE	Diversified Industrials	1.65
SIEMENS HEALTHINEERS	SHLG	DE	Medical Equipment	1.79
VINCI	DG	FR	Construction	1.59
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	1.69
SARTORIUS AG PREF	SATGP	DE	Medical Equipment	1.83
SANOFI	SAN	FR	Pharmaceuticals	1.68
SAP	SAPG	DE	Software	1.69
BANCO SANTANDER CENT	SAN	ES	Banks	1.62
ROYAL DUTCH SHELLA	RDSA	NL	Integrated Oil and Gas	1.66
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	1.67
KERING	KER	FR	Apparel Retailers	1.66
L'OREAL	OR	FR	Cosmetics	1.63
NN GROUP	NN	NL	Life Insurance	1.64
MTU AERO ENGINES AG	MTXGN	DE	Aerospace	1.64
MONCLER	MONC	IT	Clothing and Accessories	1.65
LVMH	MC	FR	Clothing and Accessories	1.64
LINDE PLC	LINI	DE	Specialty Chemicals	1.70
KINGSPAN GROUP PLC	KRX	IE	Building Materials: Other	1.72
KPN KON	KPN	NL	Telecommunications Services	1.67
INTESA SANPAOLO SPA	ISP	IT	Banks	1.63
IBERDROLA	IBE	ES	Conventional Electricity	1.59
HELLOFRESH AG	HFGG	DE	Food Retailers and Wholesalers	1.70
HEIDELBERGCEMENT AG	HEIG	DE	Cement	1.64
GBL	GBLB	BE	Diversified Financial Services	1.70
FORTUM OYJ	FORTU	FI	Conventional Electricity	1.65
FERROVIAL SA	FER	ES	Engineering and Contracting Servi	1.66
EUROFINS SCIENT	ERF	FR	Medical Services	1.83
ERSTE GROUP BANK	ERST	AT	Banks	1.55
SIEMENS ENERGY AG	ENR1N	DE	Renewable Energy Equipment	1.64
ENEL	ENEI	IT	Conventional Electricity	1.61
EDENRED	EDEN	FR	Financial Data Providers	1.63
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1.69
DEUTSCHE POST AG	DPW	DE	Delivery Services	1.70
DAIMLER	DAI	DE	Automobiles	1.61
CONTINENTAL AG	CONG	DE	Tires	1.66
CARREFOUR	CA	FR	Food Retailers and Wholesalers	1.66
CAIXABANK	CABK	ES	Banks	1.61
BRENNTAG SE	BNRGN	DE	Chemicals: Diversified	1.71

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BNP PARIBAS ACT.A	BNP	FR	Banks	1.60
BEIERSDORF AG	BEIA	DE	Personal Products	1.67
BAYER AG	BAYER	DE	Pharmaceuticals	1.63
BASF	BAS	DE	Chemicals: Diversified	1.69
AXA	CS	FR	Full Line Insurance	1.59
ASML HOLDING	ASML	NL	Production Technology Equipmen	1.68
ASM INTERNATIONAL	ASM	NL	Production Technology Equipmen	1.73
ARGENX SE	ARGX	BE	Biotechnology	1.65
ALLIANZ SE	ALVG	DE	Full Line Insurance	1.62
AIR LIQUIDE	AI	FR	Specialty Chemicals	1.70
AIRBUS	AIR	FR	Aerospace	1.61
AENA SME	AENA	ES	Transportation Services	1.63
ADYEN	ADYEN	NL	Transaction Processing Services	1.83
ADIDAS AG	ADSGN	DE	Footwear	1.81
AB INBEV	ABI	BE	Brewers	1.57
