

Euronext® Eurozone 60 EW Index

Objective

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 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: <https://live.euronext.com/en/products-indices/index-rules>.

Statistics

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	4,325	Q1 2022	-8.29%	P/E Incl. Neg LTM	35.57
		YTD	-8.29%	P/E Incl. Neg FY1	18.05
		2021	19.71%	P/E excl. Neg LTM	38.93
		2020	-4.02%	P/E excl. Neg FY1	18.05
		2019	22.88%	Price/Book	3.94
				Price/Sales	3.18
				Price/Cash Flow	7.50
				Dividend Yield (%)	2.91
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	71.9	2 Year	19.26%	Sharpe Ratio 1 Year	-
Median	54.8	3 Years	5.12%	Volatility 30 Day	36.69
Largest	327.8	5 Years	2.95%		
Smallest	21.5	Since Base Date 02-01-2018	2.84%		
Component Weights	(%)				
Largest	1.83				
Smallest	1.51				
Top ten	17.84				

Performance of other versions

Euronext® Eurozone 60 EW NR	Euronext® Eurozone 60 EW GR	Euronext® Eurozone 60 EW Decrement 50 Points
Q1 2022	Q1 2022	Q1 2022
-8.02%	-7.93%	-8.91%
YTD	YTD	YTD
-8.02%	-7.93%	-8.91%
2021	2021	2021
21.90%	22.57%	17.35%
2020	2020	2020
-2.12%	-1.52%	-6.57%
2019	2019	2019
26.19%	27.29%	21.30%

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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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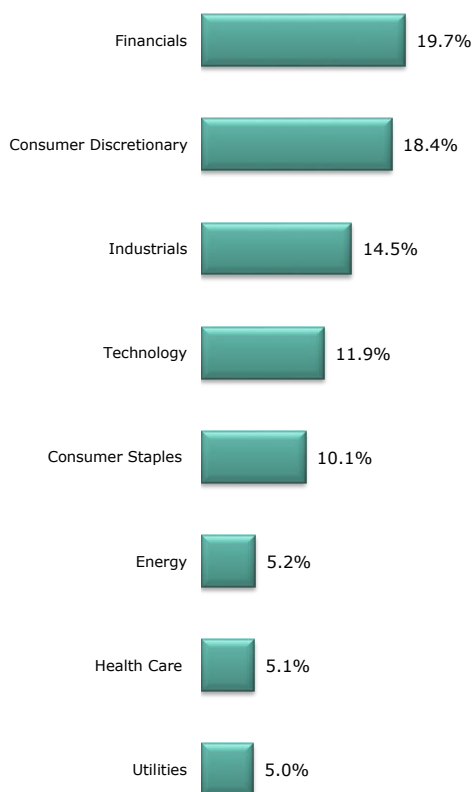
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SHELL PLC	SHELL	NL	Energy	1.83
BAYER AG	BAYER	DE	Health Care	1.81
PERNOD RICARD	RI	FR	Consumer Staples	1.81
AMADEUS IT GROUP	AMS	ES	Technology	1.80
HERMES INTL	RMS	FR	Consumer Discretionary	1.79
CAPGEMINI	CAP	FR	Technology	1.79
RELX	REN	NL	Consumer Discretionary	1.76
ASML HOLDING	ASML	NL	Technology	1.75
AIR LIQUIDE	AI	FR	Basic Materials	1.75
NOKIA	NOKIA	FI	Telecommunications	1.74
				17.84

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

