

Euronext® Eurozone Banks Index

Objective

The Euronext® Eurozone Banks index consists of Companies included in the Euronext Eurozone 300 index and in the Supersector Banks (3010) as per the ICB classification. At Reviews this means included in the index after the Review Effective Date. The index is Free Float Market Capitalisation weighted.

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	483.47	Q1 2022	-9.59%	P/E Incl. Neg LTM	7.88
Free float	421.68	YTD	-9.59%	P/E Incl. Neg FY1	7.41
		2021	37.01%	P/E excl. Neg LTM	7.88
		2020	-25.20%	P/E excl. Neg FY1	7.41
		2019	11.58%	Price/Book	0.73
				Price/Sales	1.58
				Price/Cash Flow	0.48
				Dividend Yield (%)	5.02
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	22.1	2 Year	29.15%	Sharpe Ratio 1 Year	-
Median	21.0	3 Years	-1.16%	Volatility 30 Day	61.63
Largest	64.1	5 Years	-6.27%		
Smallest	4.1	Since Base Date 31-12-2009	-5.29%		
Component Weights	(%)				
Largest	13.67				
Smallest	0.40				
Top ten	80.19				

Performance of other versions

Euronext Eurozone Banks NR	Euronext Eurozone Banks GR	Euronext Eurozone Banks Decrement 5%
Q1 2022	Q1 2022	Q1 2022
-9.18%	-8.98%	-10.30%
YTD	YTD	YTD
-9.18%	-8.98%	-10.30%
2021	2021	2021
41.22%	42.54%	34.34%
2020	2020	2020
-24.82%	-24.73%	-28.50%
2019	2019	2019
16.54%	18.11%	10.86%

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Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalization.
Component Number	Variable
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, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext Eurozone Banks Index family was introduced on 14 April 2021
Isin code / Base Value / Base Date	Euronext Eurozone Banks Index (NL0015000AR3), 1000 as of 31 December 2009 Euronext Eurozone Banks NR Index (NL0015000AT9), 1000 as of 31 December 2009 Euronext Eurozone Banks GR Index (NL0015000AV5), 1000 as of 31 December 2009 Euronext Eurozone Banks Decrement 5% Index (NL0015000AW3), 1000 as of 31 December 2009

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
BNP PARIBAS ACT.A	BNP	FR	Financials	13.67
BANCO SANTANDER CENT	SAN	ES	Financials	12.74
INTESA SANPAOLO SPA	ISP	IT	Financials	9.12
ING GROEP N.V.	INGA	NL	Financials	8.80
NORDEA BANK ABP	NDAFI	FI	Financials	8.30
BBVA	BBVA	ES	Financials	8.23
DEUTSCHE BANK	DBK	DE	Financials	5.64
UNICREDIT	CRDI	IT	Financials	5.20
SOCIETE GENERALE	GLE	FR	Financials	4.61
KBC	KBC	BE	Financials	3.88
				80.19

Portfolio Analysis

Top Country Breakdown

