# **Euronext® Eurozone Mid and Large 60 EW Index**

## **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: https://live.euronext.com/en/products-indices/index-rules.

## Statistics (4)

					March 31, 2022
<b>Market Capitalization</b>	EUR Bil	Performance	(%)	Fundamentals	_
Full	3,449	Q1 2022	-10.04%	P/E Incl. Neg LTM	15.24
		YTD	-10.04%	P/E Incl. Neg FY1	19.62
		2021	20.22%	P/E excl. Neg LTM	22.92
		2020	-5.65%	P/E excl. Neg FY1	19.88
Components (full)	EUR Bil	2019	24.64%	Price/Book	4.17
Average	57.3			Price/Sales	3.79
Median	29.9	Annualized	(%)	Price/Cash Flow	7.34
Largest	327.8	2 Year	17.41%	Dividend Yield (%)	2.86
Smallest	8.4	3 Years	3.94%		_
		5 Years	2.28%	Risk	
Component Weights	(%)	Since Base Date 09-07-2015	2.58%	Sharpe Ratio 1 Year	-
Largest	1.84		_	Volatility 30 Day	35.13
Smallest	1.46				
Top ten	17.82				

#### Performance of other versions

## Euronext Eurozone Mid and Large 60 EW

1417	
Q1 2022	-9.78%
YTD	-9.78%
2021	22.21%
2020	-3.90%
2019	28.02%

# Euronext Eurozone Mid and Large 60 EW GR Q1 2022 -9.69% YTD -9.69% 2021 22.85% 2020 -3.36% 2019 29.09%

## Euronext Eurozone Mid and Large 60 EW

Decrement 50 Points				
Q1 2022	-10.76%			
YTD	-10.76%			
2021	17.28%			
2020	-8.66%			
2019	22 73%			

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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 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 (%)
TERNA RETE ELETTRICA	TRN	IT	Utilities	1.84
SHELL PLC	SHELL	NL	Energy	1.82
BAYER AG	BAYER	DE	Health Care	1.80
CARREFOUR	CA	FR	Consumer Staples	1.80
AENA SME	AENA	ES	Industrials	1.78
SNAM RETE GAS SPA	SRG	IT	Energy	1.77
UCB	UCB	BE	Health Care	1.76
RELX	REN	NL	Consumer Discretionary	1.76
ASM INTERNATIONAL	ASM	NL	Technology	1.75
STORA ENSO OYJ	STERV	FI	Basic Materials	1.75

17.82

# Portfolio Analysis 🔍

## Top Sectors Breakdown

# Industrials 19.6% Financials 16.3% Health Care 15.4% Consumer Discretionary 10.0% Basic Materials 6.8% Utilities Technology 6.6% 5.3% Energy Consumer Staples 3.5% Telecommunications

#### **Top Country Breakdown**

