

Euronext[®] Eurozone 40 EW

Objective

The Euronext[®] Eurozone 40 EW is an equal weighted index that reflects the performance of the 40 largest stocks admitted to listing on the main markets of Eurozone (Austria, Belgium, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain). The weights of the constituents 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 and selected to ensure that the index is investable.

Transparency

The index rules are available on our website. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products-indices/index-rules>.

Statistics

September-2020

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap	Q3 2020		-0,86%	P/E Incl. Neg LTM	-
Free float		weighted	YTD		-16,26%	P/E Incl. Neg FY1	34,30
			2019		26,62%	P/E excl. Neg LTM	32,69
			2018		-12,32%	P/E excl. Neg FY1	34,37
			2017		7,39%	Price/Book	5,43
						Price/Sales	4,00
						Price/Cash Flow	38,00
						Dividend Yield (%)	2,51%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		65,86	2 Year		-2,57%	Sharpe Ratio 1 Year	not calc.
Median		50,91	3 Years		-3,20%	Volatility 30 Day	20,67
Largest		201,60	5 Years		1,75%		
Smallest		16,71	Since Base Date 21-Sep-2007		-1,32%		
Component Weights		(%)					
Largest		2,85					
Smallest		0,25					
Top ten		26,41					

Performance others

Euronext Eurozone 40 EW NR		(%)	Euronext Eurozone 40 EW GR		(%)	Euronext Eurozone 40 EW Decrement 5%		(%)
Q3 2020		-0,34%	Q3 2020		-0,17%	Q3 2020		-1,59%
YTD		-14,63%	YTD		-14,10%	YTD		-17,78%
2019		30,14%	2019		31,29%	2019		23,79%
2018		-9,99%	2018		-9,19%	2018		-14,41%
2017		9,71%	2017		10,53%	2017		4,37%

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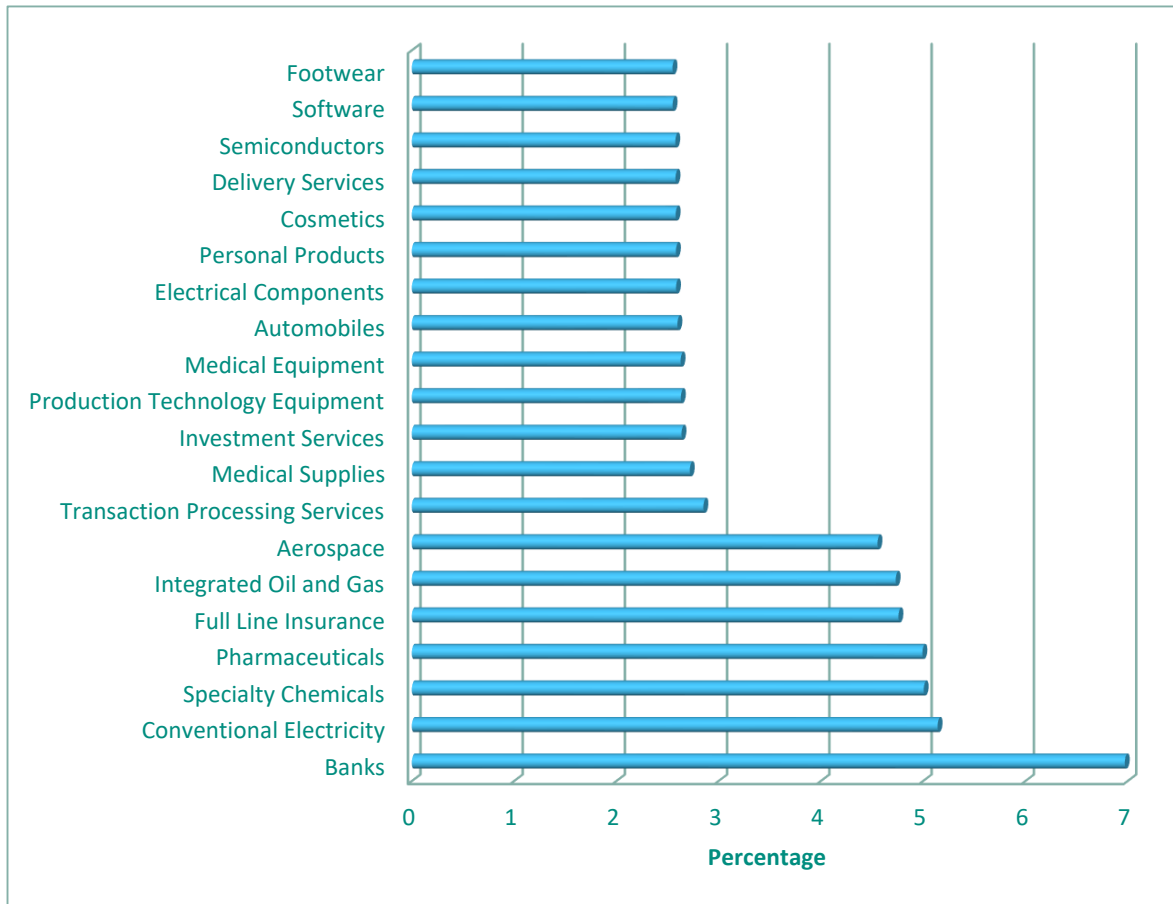
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Index Facts

Categories	Facts
Weighting	Equal weight
Component Number	40
Review Frequency	Quarterly reviews effective after the third Fridays of March, June, September, and December
Calculation and Distribution	Price, Net Return Gross Return and Decrement 5% in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	Euronext Eurozone 40 EW (NL0012731871) 1,000 as of 21 September 2007 Euronext Eurozone 40 EW NR (NL0012731889) 1,000 as of 21 September 2007 Euronext Eurozone 40 EW GR (NL0012731897) 1,000 as of 21 September 2007 Euronext Eurozone 40 EW Decrement 5% (NL0012731905) 1,000 as of 21 September 2007
Date Introduced	The indices were introduced on 15 January 2018
Settlement Procedure	N.A.

Sector Allocation - Top 20



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ADYEN	ADYEN	NL	Transaction Processing Services	2,85
ESSILORLUXOTTICA	EL	FR	Medical Supplies	2,72
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	2,64
ASML HOLDING	ASML	NL	Production Technology Equipment	2,63
PHILIPS KON	PHIA	NL	Medical Equipment	2,63
DAIMLER	DAI	DE	Automobiles	2,60
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,59
UNILEVER	UNA	NL	Personal Products	2,58
IBERDROLA	IBE	ES	Conventional Electricity	2,58
L'OREAL	OR	FR	Cosmetics	2,58
DEUTSCHE POST AG	DPW	DE	Delivery Services	2,58
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2,58
ENEL	ENEI	IT	Conventional Electricity	2,56
SAP	SAPG	DE	Software	2,55
ADIDAS AG	ADSGN	DE	Footwear	2,55
VONOVIA SE	VNAN	DE	Real Estate Holding and Development	2,53
SANOFI	SAN	FR	Pharmaceuticals	2,53
PROSUS	PRX	NL	Consumer Digital Services	2,52
RELX	REL	NL	Publishing	2,51
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,51
AB INBEV	ABI	BE	Brewers	2,50
LINDE PLC	LINI	DE	Specialty Chemicals	2,50
DANONE	BN	FR	Food Products	2,48
KERING	KER	FR	Apparel Retailers	2,47
BAYER AG	BAYER	DE	Pharmaceuticals	2,47
BASF	BAS	DE	Chemicals: Diversified	2,47
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,45
LVMH	MC	FR	Clothing and Accessories	2,45
VINCI	DG	FR	Construction	2,42
AXA	CS	FR	Full Line Insurance	2,41
INTESA SANPAOLO SPA	ISP	IT	Banks	2,38
SIEMENS AG	SIE	DE	Diversified Industrials	2,38
TOTAL	FP	FR	Integrated Oil and Gas	2,37
ROYAL DUTCH SHELLA	RDSA	NL	Integrated Oil and Gas	2,36
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,35
BANCO SANTANDER CENT	SAN	ES	Banks	2,33
MUNICH RE	MUVGN	DE	Reinsurance	2,32
AIRBUS	AIR	FR	Aerospace	2,29
BNP PARIBAS ACT.A	BNP	FR	Banks	2,27
SAFRAN	SAF	FR	Aerospace	2,26
SIEMENS ENERGY AG	SIE	DE	Renewable Energy Equipment	0,25