

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

Dec-20

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap weighted	Q4 2020		14,19%	P/E Incl. Neg LTM	-
Free float			YTD		-4,38%	P/E Incl. Neg FY1	41,22
			2019		26,62%	P/E excl. Neg LTM	83,19
			2018		-12,32%	P/E excl. Neg FY1	41,22
			2017		7,39%	Price/Book	5,84
						Price/Sales	4,06
						Price/Cash Flow	51,33
						Dividend Yield (%)	2,24%
Components (full)		EUR Bil	Annualized		(%)		
Average		77,23	2 Year		10,04%		
Median		60,76	3 Years		2,01%		
Largest		257,88	5 Years		3,23%		
Smallest		33,82	Since Base Date 21-Sep-2007		-0,30%		
Component Weights		(%)				Risk	
Largest		2,67				Sharpe Ratio 1 Year	not calc.
Smallest		2,32				Volatility 30 Day	13,71
Top ten		25,85					

Performance others

Euronext Eurozone 40 EW NR		(%)	Euronext Eurozone 40 EW GR		(%)	Euronext Eurozone 40 EW Decrement 5%		(%)
Q4 2020		14,41%	Q4 2020		14,46%	Q4 2020		12,98%
YTD		-2,33%	YTD		-1,68%	YTD		-7,11%
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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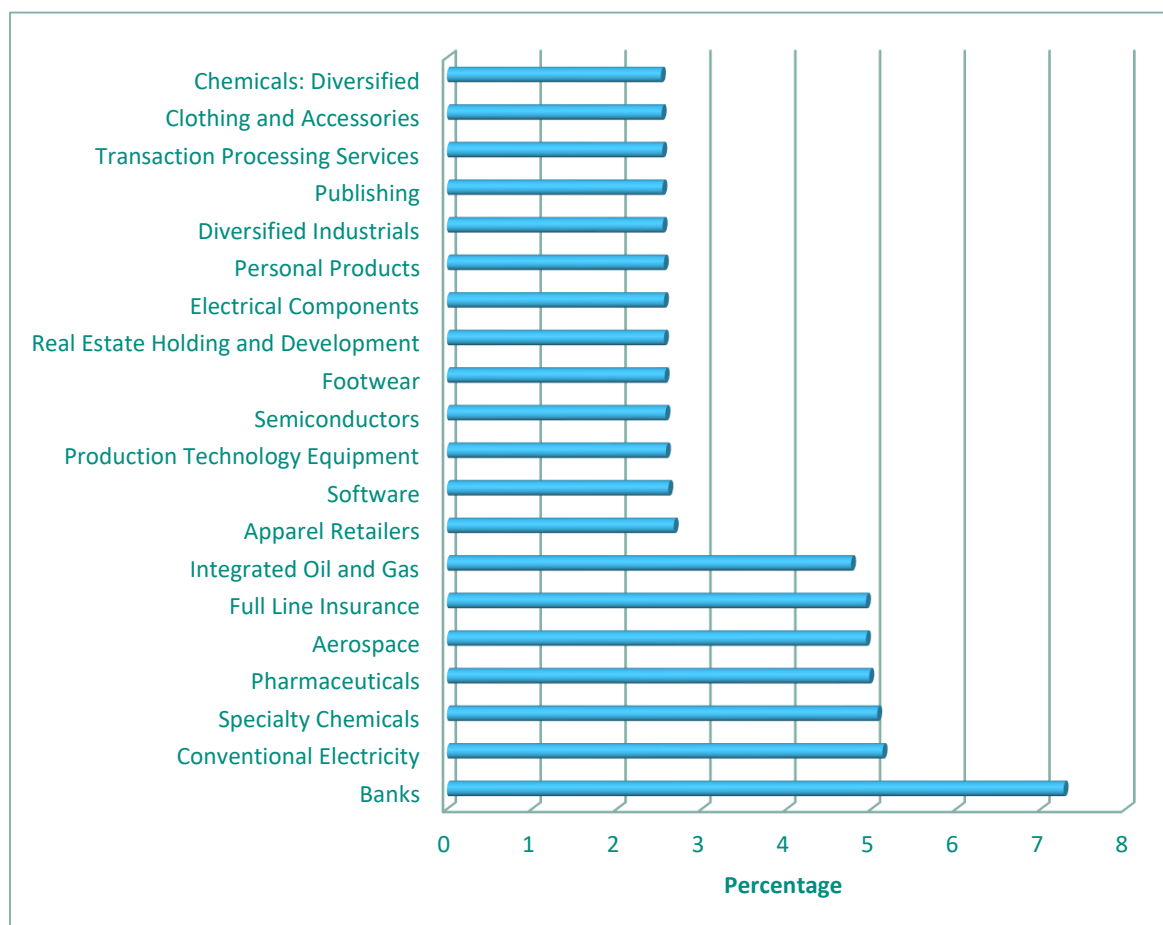
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Index Facts

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 (%)
KERING	KER	FR	Apparel Retailers	2,67
SAP	SAPG	DE	Software	2,61
IBERDROLA	IBE	ES	Conventional Electricity	2,60
LINDE PLC	LINI	DE	Specialty Chemicals	2,58
ASML HOLDING	ASML	NL	Production Technology Equipment	2,58
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	2,57
ADIDAS AG	ADSGN	DE	Footwear	2,57
VONOVIA SE	VNAN	DE	Real Estate Holding and Development	2,56
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,56
UNILEVER	UNA	NL	Personal Products	2,56
SIEMENS AG	SIE	DE	Diversified Industrials	2,54
RELX	REL	NL	Publishing	2,54
ADYEN	ADYEN	NL	Transaction Processing Services	2,54
ENEL	ENEI	IT	Conventional Electricity	2,54
SANOFI	SAN	FR	Pharmaceuticals	2,53
LVMH	MC	FR	Clothing and Accessories	2,53
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,53
BASF	BAS	DE	Chemicals: Diversified	2,52
L'OREAL	OR	FR	Cosmetics	2,51
PHILIPS KON	PHIA	NL	Medical Equipment	2,50
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,49
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,49
DANONE	BN	FR	Food Products	2,48
PERNOD RICARD	RI	FR	Distillers and Vintners	2,48
AIRBUS	AIR	FR	Aerospace	2,47
DEUTSCHE POST AG	DPW	DE	Delivery Services	2,47
AB INBEV	ABI	BE	Brewers	2,47
SAFRAN	SAF	FR	Aerospace	2,46
INTESA SANPAOLO SPA	ISP	IT	Banks	2,46
DAIMLER	DAI	DE	Automobiles	2,46
ESSILORLUXOTTICA	EL	FR	Medical Supplies	2,45
BAYER AG	BAYER	DE	Pharmaceuticals	2,44
BNP PARIBAS ACT.A	BNP	FR	Banks	2,44
MUNICH RE	MUVGN	DE	Reinsurance	2,44
PROSUS	PRX	NL	Consumer Digital Services	2,43
TOTAL	FP	FR	Integrated Oil and Gas	2,42
AXA	CS	FR	Full Line Insurance	2,41
VINCI	DG	FR	Construction	2,40
BANCO SANTANDER CENT	SAN	ES	Banks	2,37
ROYAL DUTCH SHELLA	RDSA	NL	Integrated Oil and Gas	2,34