

Euronext® Eurozone 80 EW Index

Objective

The Euronext® Eurozone 80 EW, is an equal weighted index that reflects the performance of the top 80 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		4,866	Q1 2022		-9.16%	P/E Incl. Neg LTM	74.53
			YTD		-9.16%	P/E Incl. Neg FY1	13.57
			2021		21.31%	P/E excl. Neg LTM	78.56
			2020		-0.65%	P/E excl. Neg FY1	17.96
			2019		21.24%	Price/Book	3.90
						Price/Sales	3.07
						Price/Cash Flow	7.24
						Dividend Yield (%)	2.88
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		60.7	2 Year		20.17%	Sharpe Ratio 1 Year	-
Median		43.2	3 Years		5.88%	Volatility 30 Day	36.72
Largest		327.8	5 Years		3.41%		
Smallest		18.5	Since Base Date 31-12-2005		2.34%		
Component Weights		(%)					
Largest		1.39					
Smallest		1.13					
Top ten		13.47					

Performance of other versions

Euronext Eurozone 80 EW NR		Euronext Eurozone 80 EW GR	Euronext Eurozone 80 EW Decrement 5%		
Q1 2022	-8.94%	Q1 2022	-8.86%	Q1 2022	-10.06%
YTD	-8.94%	YTD	-8.86%	YTD	-10.06%
2021	23.55%	2021	24.26%	2021	17.53%
2020	1.33%	2020	1.96%	2020	-3.63%
2019	24.40%	2019	25.48%	2019	18.33%

Euronext® Eurozone 80 EW Index

Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	80
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 5% on Net return.
Date Introduced	Euronext Eurozone 80 EW Index family was introduced on 04 July 2018
Isin code / Base Value / Base Date	Euronext Eurozone 80 EW Index (NL0013025653), 1000 as of 31 December 2005 Euronext Eurozone 80 EW NR Index (NL0013025661), 1000 as of 31 December 2005 Euronext Eurozone 80 EW GR Index (NL0013025679), 1000 as of 31 December 2005 Euronext Eurozone 80 EW Decrement 5% Index (NL0013025687), 1000 as of 31 December 2005

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided “as is” without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.
© 2022, Euronext N.V. - All rights reserved.

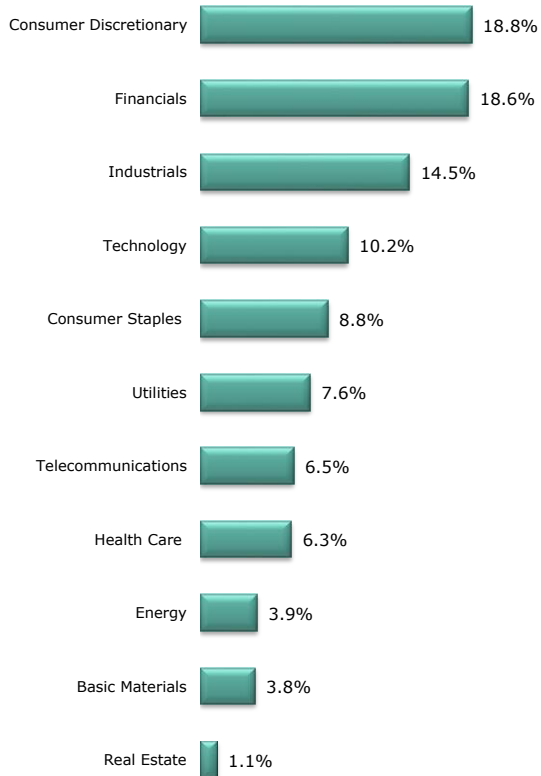
Euronext® Eurozone 80 EW Index

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASSICURAZ. GENERALI	GASI	IT	Financials	1.39
SHELL PLC	SHELL	NL	Energy	1.37
BAYER AG	BAYER	DE	Health Care	1.36
PERNOD RICARD	RI	FR	Consumer Staples	1.35
AMADEUS IT GROUP	AMS	ES	Technology	1.34
HERMES INTL	RMS	FR	Consumer Discretionary	1.34
CAPGEMINI	CAP	FR	Technology	1.34
TELEFONICA	TEF	ES	Telecommunications	1.33
RWE AG	RWEG	DE	Utilities	1.33
FERRARI	RACE	IT	Consumer Discretionary	1.32
				13.47

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

