

Objective

The CAC® Next 20 index consists of the 20 highest ranking companies not included in the CAC 40. A buffer zone, where current constituents have priority over companies that currently do not form part of the CAC Next 20 or CAC 40, consists of companies ranked from 16th to 25th. The index is Free Float Market capitalisation weighted. 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/indices-documents-by-family>.

Statistics

December 31, 2023

Market Capitalization	EUR Bil
Full	159.03
Free float	94.00

Components (full)	EUR Bil
Average	7.9
Median	7.6
Largest	22.1
Smallest	2.9

Component Weights	(%)
Largest	8.61
Smallest	2.03
Top ten	65.85

Performance	(%)
QTD	6.93%
YTD	9.88%
2022	-18.88%
2021	7.94%
2020	-4.23%

Annualized	(%)
2 Year	-5.59%
3 Years	-1.28%
5 Years	2.05%
Since Base Date 31-12-2002	6.60%

Fundamentals	
P/E Incl. Neg LTM	15.20
P/E Incl. Neg FY1	18.44
P/E excl. Neg LTM	18.41
P/E excl. Neg FY1	18.44
Price/Book	2.65
Price/Sales	2.91
Price/Cash Flow	19.79
Dividend Yield (%)	2.81

Risk	
Sharpe Ratio 1 Year	0.0%
Volatility 30 Day	0.11

Performance of other versions

CAC Next 20 GR	
QTD	7.22%
YTD	13.11%
2022	-16.80%
2021	9.91%
2020	-2.72%

CAC Next 20 NR	
QTD	7.14%
YTD	12.30%
2022	-17.32%
2021	9.37%
2020	-3.11%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	20
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 and Gross return index versions are also available.
Date Introduced	CAC Next 20 Index family was introduced on 03 January 2005
Isin code / Base Value / Base Date	CAC Next 20 Index (QS0010989109), 3000 as of 31 December 2002
	CAC Next 20 GR Index (QS0011224233), 3000 as of 31 December 2002
	CAC Next 20 NR Index (QS0011224092), 3000 as of 31 December 2002

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SODEXO	SW	FR	Consumer Discretionary	8.61
EIFFAGE	FGR	FR	Industrials	8.10
BUREAU VERITAS	BVI	FR	Industrials	7.19
EURONEXT	ENX	FR	Financials	6.73
ACCOR	AC	FR	Consumer Discretionary	6.35
ARKEMA	AKE	FR	Basic Materials	6.18
SARTORIUS STED BIO	DIM	FR	Health Care	5.88
GETLINK SE	GET	FR	Industrials	5.82
REXEL	RXL	FR	Industrials	5.60
GECINA	GFC	FR	Real Estate	5.39
				65.85

Portfolio Analysis

Top Sectors Breakdown

