

Objective

The Euronext® France 20 EW tracks the performance of the top 20 included in the CAC 40® index., based on their Free Float market capitalisation. 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/indices-documents-by-family>.

Statistics

March 28, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2,270	QTD	8.86%	P/E Incl. Neg LTM	25.81
		YTD	8.86%	P/E Incl. Neg FY1	20.86
		2023	19.40%	P/E excl. Neg LTM	25.81
		2022	-10.72%	P/E excl. Neg FY1	20.86
		2021	29.56%	Price/Book	4.27
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	3.50
Average	113.3	2 Year	11.72%	Price/Cash Flow	18.00
Median	84.6	3 Years	11.94%	Dividend Yield (%)	2.75
Largest	418.0	5 Years	9.65%		
Smallest	36.4	Since Base Date 31-12-2008	7.48%		
Component Weights	(%)				
Largest	5.47				
Smallest	4.27				
Top ten	51.79				

Performance of other versions

Euronext France 20 EW NR		Euronext France 20 EW GR		Euronext France 20 EW Decrement 5.5%	
QTD	9.01%	QTD	9.06%	QTD	7.55%
YTD	9.01%	YTD	9.06%	YTD	7.55%
2023	22.16%	2023	23.01%	2023	15.64%
2022	-8.74%	2022	-8.12%	2022	-13.62%
2021	31.62%	2021	32.36%	2021	24.58%

Index Facts

Categories	Facts
Weighting	Equally Weighted.
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, Gross return index and Decrement 5.5% on Net return.
Date Introduced	Euronext France 20 EW Index family was introduced on 22 August 2018
Isin code / Base Value / Base Date	Euronext France 20 EW Index (FR0013355948), 1000 as of 31 December 2008
	Euronext France 20 EW NR Index (FR0013355955), 1000 as of 31 December 2008
	Euronext France 20 EW GR Index (FR0013355963), 1000 as of 31 December 2008
	Euronext France 20 EW Decrement 5.5% Index (FR0013355971), 1000 as of 31 December 2008

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
BNP PARIBAS ACT.A	BNP	FR	Financials	5.47
AIRBUS	AIR	FR	Industrials	5.36
SAFRAN	SAF	FR	Industrials	5.27
TOTALENERGIES	TTE	FR	Energy	5.19
SAINT GOBAIN	SGO	FR	Industrials	5.13
SANOFI	SAN	FR	Health Care	5.11
AXA	CS	FR	Financials	5.09
STELLANTIS NV	STLAP	FR	Consumer Discretionary	5.07
ESSILORLUXOTTICA	EL	FR	Health Care	5.07
HERMES INTL	RMS	FR	Consumer Discretionary	5.04
				51.79

Portfolio Analysis

Top Sectors Breakdown

