

Objective

The Euronext® Vigeo France 20 index consists of companies included in the French Equities Universe, covering the major largest free-float market capitalisations in France. Companies may be excluded if their level of commitment is insufficient with regard to their overall score or their score in one of six key areas reviewed in the Equities methodology or are subject to serious, proved, or recurrent controversies. Then 20 highest ranking companies are selected according to their overall Equities score. The index is Non-Market capitalisation weighted, weighting are based on the overall Equities scores. 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-bv-familv>.

Statistics

March 28, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	761.30	QTD	6.00%	P/E Incl. Neg LTM	13.79
		YTD	6.00%	P/E Incl. Neg FY1	13.83
		2023	9.50%	P/E excl. Neg LTM	16.40
		2022	-16.98%	P/E excl. Neg FY1	13.83
		2021	20.94%	Price/Book	2.56
				Price/Sales	1.75
				Price/Cash Flow	6.26
				Dividend Yield (%)	3.59
Components (full)	EUR Bil	Annualized	(%)		
Average	38.0	2 Year	3.52%		
Median	17.8	3 Years	2.10%		
Largest	234.6	5 Years	2.83%		
Smallest	4.8	Since Base Date 30-11-2010	2.79%		
Component Weights	(%)				
Largest	6.05				
Smallest	3.04				
Top ten	55.11				

Performance of other versions

Euronext Vigeo France 20 NR Index		Euronext Vigeo France 20 GR Index	
QTD	6.05%	QTD	6.06%
YTD	6.05%	YTD	6.06%
2023	12.62%	2023	13.68%
2022	-14.59%	2022	-13.79%
2021	23.57%	2021	24.53%

Index Facts

Categories	Facts
Weighting	Based on the overall Equitics scores.
Component Number	20
Review of composition	Biannually after the market close on the last day in April and October.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	Euronext Vigeo France 20 Index family was introduced on 31 March 2013
Isin code / Base Value / Base Date	Euronext Vigeo France 20 Index (QS0011250907), 1000 as of 30 November 2010
	Euronext Vigeo France 20 NR Index (QS0011250915), 1000 as of 30 November 2010
	Euronext Vigeo France 20 GR Index (QS0011250923), 1000 as of 30 November 2010

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
RENAULT	RNO	FR	Consumer Discretionary	6.05
PUBLICIS GROUPE SA	PUB	FR	Consumer Discretionary	5.88
ACCOR	AC	FR	Consumer Discretionary	5.86
SCHNEIDER ELECTRIC	SU	FR	Industrials	5.80
BUREAU VERITAS	BVI	FR	Industrials	5.52
CREDIT AGRICOLE	ACA	FR	Financials	5.34
MICHELIN	ML	FR	Consumer Discretionary	5.32
AMUNDI	AMUN	FR	Financials	5.14
FDJ	FDJ	FR	Consumer Discretionary	5.11
BNP PARIBAS ACT.A	BNP	FR	Financials	5.09
				55.11

Portfolio Analysis

Top Sectors Breakdown

