

Euronext® France 20 EW Index

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 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	1,776	Q1 2022	-7.03%	P/E Incl. Neg LTM	77.99
		YTD	-7.03%	P/E Incl. Neg FY1	21.29
		2021	29.56%	P/E excl. Neg LTM	77.99
		2020	-6.75%	P/E excl. Neg FY1	21.29
		2019	26.99%	Price/Book	4.32
				Price/Sales	3.73
				Price/Cash Flow	12.15
				Dividend Yield (%)	2.60
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	88.7	2 Year	22.20%	Sharpe Ratio 1 Year	-
Median	67.9	3 Years	8.29%	Volatility 30 Day	39.30
Largest	327.8	5 Years	6.83%		
Smallest	28.4	Since Base Date 31-12-2008	6.85%		
Component Weights	(%)				
Largest	5.38				
Smallest	4.61				
Top ten	51.71				

Performance of other versions

Euronext France 20 EW NR	Euronext France 20 EW GR	Euronext France 20 EW Decrement 5.5%
Q1 2022	Q1 2022	Q1 2022
-6.91%	-6.86%	-8.16%
YTD	YTD	YTD
-6.91%	-6.86%	-8.16%
2021	2021	2021
31.62%	32.36%	24.58%
2020	2020	2020
-5.48%	-4.98%	-10.55%
2019	2019	2019
30.13%	31.49%	23.17%

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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 (%)
PERNOD RICARD	RI	FR	Consumer Staples	5.38
HERMES INTL	RMS	FR	Consumer Discretionary	5.33
CAPGEMINI	CAP	FR	Technology	5.33
AIR LIQUIDE	AI	FR	Basic Materials	5.20
AXA	CS	FR	Financials	5.14
AIRBUS	AIR	FR	Industrials	5.11
LVMH	MC	FR	Consumer Discretionary	5.11
DASSAULT SYSTEMES	DSY	FR	Technology	5.06
ESSILORLUXOTTICA	EL	FR	Health Care	5.05
L'OREAL	OR	FR	Consumer Discretionary	5.00
				51.71

Portfolio Analysis

Top Sectors Breakdown

