

Euronext® France 20 EW

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

September-2020

Market Capitalization	EUR Bil
Full	not mkt cap
Free float	weighted

Components (full)	EUR Bil
Average	62,98
Median	46,23
Largest	201,60
Smallest	18,23

Component Weights	(%)
Largest	5,48
Smallest	4,56
Top ten	51,77

Performance	(%)
Q3 2020	-2,60%
YTD	-18,66%
2019	26,99%
2018	-6,80%
2017	10,53%

Annualized	(%)
2 Year	-4,21%
3 Years	-1,11%
5 Years	2,68%
Since Base Date 02-Jan-2018	22,43%

Fundamentals	
P/E Incl. Neg LTM	-
P/E Incl. Neg FY1	34,29
P/E excl. Neg LTM	30,94
P/E excl. Neg FY1	34,29
Price/Book	5,03
Price/Sales	3,30
Price/Cash Flow	16,64
Dividend Yield (%)	1,99

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	20,17

Performance of other versions

Euronext France 20 EW NR	(%)
Q3 2020	-2,16%
YTD	-17,62%
2019	30,13%
2018	-4,80%
2017	12,73%

Euronext France 20 EW GR	(%)
Q3 2020	-2,00%
YTD	-17,21%
2019	31,49%
2018	-3,95%
2017	13,65%

Euronext France 20 EW Decrement	(%)
5 5%	
Q3 2020	-3,51%
YTD	-20,96%
2019	23,17%
2018	-9,93%
2017	6,71%

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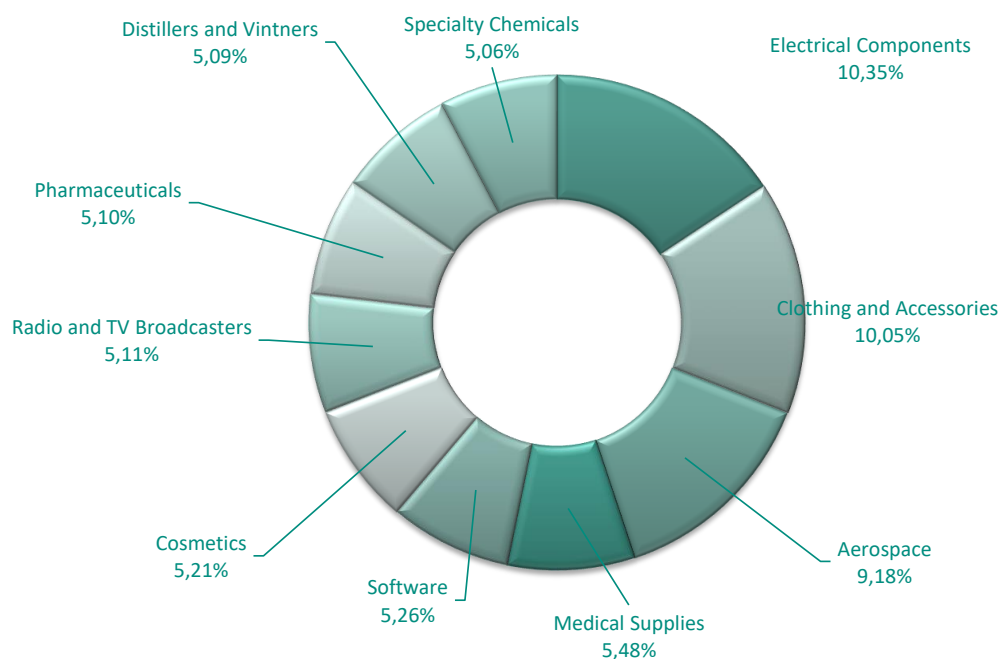
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Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	20
Review Frequency	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Decrement Return Index; Price, Gross and Net Return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext France 20 EW (FR0013355948) 1,000 as of 31 December 2008 Euronext France 20 EW NR (FR0013355955) 1,000 as of 31 December 2008 Euronext France 20 EW GR (FR0013355963) 1,000 as of 31 December 2008 Euronext France 20 EW Decrement 5.5% (FR0013355971) 1,000 as of 31 December 2008
Date Introduced	The Euronext France 20 EW family Index series was introduced on 22 August 2018

Top 10 sectors



Euronext® France 20 EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ESSILORLUXOTTICA	EL	FR	Medical Supplies	5,48
DASSAULT SYSTEMES	DSY	FR	Software	5,26
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	5,21
L'OREAL	OR	FR	Cosmetics	5,21
LEGRAND	LR	FR	Electrical Components	5,14
HERMES INTL	RMS	FR	Clothing and Accessories	5,11
VIVENDI	VIV	FR	Radio and TV Broadcasters	5,11
SANOFI	SAN	FR	Pharmaceuticals	5,10
PERNOD RICARD	RI	FR	Distillers and Vintners	5,09
AIR LIQUIDE	AI	FR	Specialty Chemicals	5,06
ENGIE	ENGI	FR	Multi-Utilities	5,03
DANONE	BN	FR	Food Products	5,01
KERING	KER	FR	Apparel Retailers	4,98
LVMH	MC	FR	Clothing and Accessories	4,94
VINCI	DG	FR	Construction	4,87
AXA	CS	FR	Full Line Insurance	4,86
TOTAL	FP	FR	Integrated Oil and Gas	4,78
AIRBUS	AIR	FR	Aerospace	4,62
BNP PARIBAS ACT.A	BNP	FR	Banks	4,57
SAFRAN	SAF	FR	Aerospace	4,56