

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

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Jun-21
Full	not mkt cap		Q2 2021	8.28%	P/E Incl. Neg LTM	91.49
Free float	weighted		YTD	16.07%	P/E Incl. Neg FY1	32.26
			2020	-6.75%	P/E excl. Neg LTM	107.17
			2019	26.99%	P/E excl. Neg FY1	32.26
			2018	-6.80%	Price/Book	6.23
					Price/Sales	5.78
					Price/Cash Flow	26.33
					Dividend Yield (%)	1.71
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		87.6	2 Year	9.22%	Sharpe Ratio 1 Year	not calc.
Median		67.4	3 Years	8.09%	Volatility 30 Day	8.98
Largest		333.8	5 Years	10.11%		
Smallest		27.34	Since Base Date 31-Dec-2008	6.96%		
Component Weights		(%)				
Largest		19.05				
Smallest		1.56				
Top ten		51.55				

Performance of other versions

Euronext France 20 EW NR		(%)	Euronext France 20 EW GR		(%)	Euronext France 20 EW Decrement		(%)
Q2 2021		9.53%	Q2 2021		9.99%	Q2 2021		8.04%
YTD		17.59%	YTD		18.14%	YTD		14.43%
2020		-5.48%	2020		-4.98%	2020		-10.55%
2019		30.13%	2019		31.49%	2019		23.17%
2018		-4.80%	2018		-3.95%	2018		-9.93%

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Euronext® France 20 EW

Index Facts

Categories

Weighting

Facts

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

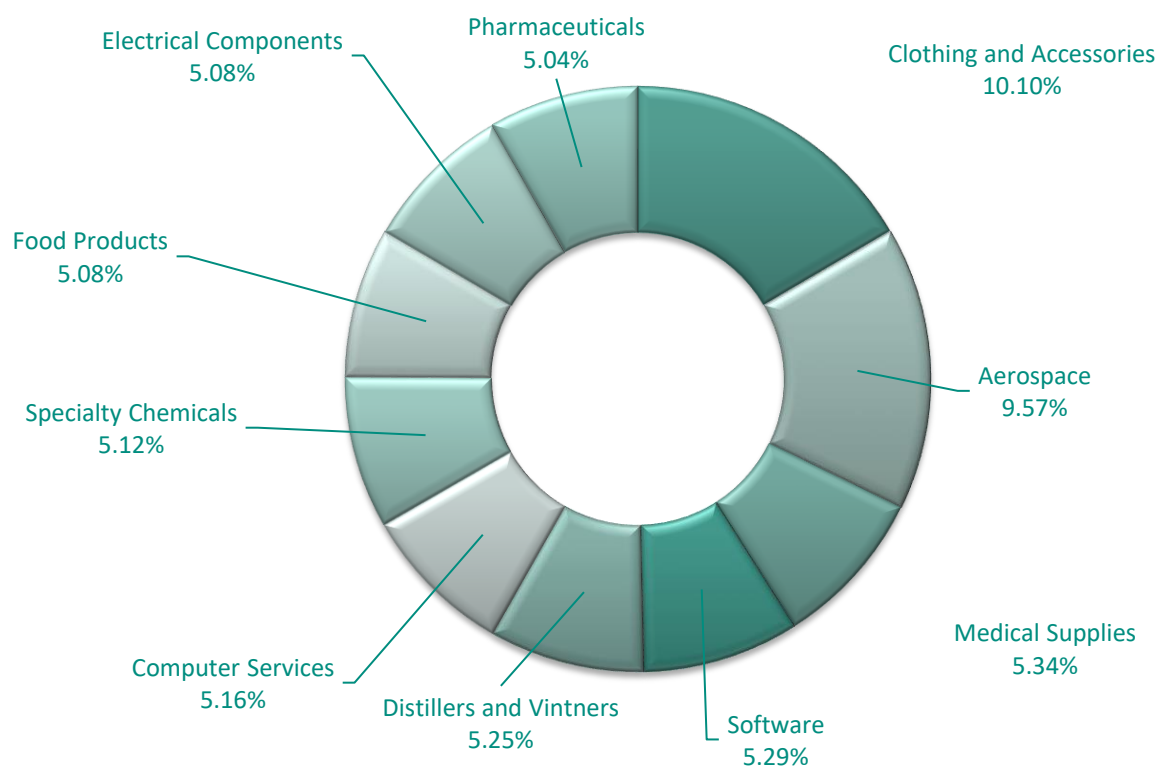
Isin code / Base Value / Base Date

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 breakdown



Euronext® France 20 EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
STELLANTIS NV	STLA	FR	Automobiles	4.97
AIRBUS	AIR	FR	Aerospace	4.83
BNP PARIBAS ACT.A	BNP	FR	Banks	4.82
DASSAULT SYSTEMES	DSY	FR	Software	5.29
VINCI	DG	FR	Construction	4.77
CAPGEMINI	CAP	FR	Computer Services	5.16
SAINT GOBAIN	SGO	FR	Building Materials: Other	5.00
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	5.08
ESSILORLUXOTTICA	EL	FR	Medical Supplies	5.34
KERING	KER	FR	Apparel Retailers	4.99
LVMH	MC	FR	Clothing and Accessories	4.92
PERNOD RICARD	RI	FR	Distillers and Vintners	5.25
DANONE	BN	FR	Food Products	5.08
AXA	CS	FR	Full Line Insurance	4.78
SANOFI	SAN	FR	Pharmaceuticals	5.04
L'OREAL	OR	FR	Cosmetics	4.90
TOTALENERGIES	TTE	FR	Integrated Oil and Gas	4.73
AIR LIQUIDE	AI	FR	Specialty Chemicals	5.12
SAFRAN	SAF	FR	Aerospace	4.74
HERMES INTL	RMS	FR	Clothing and Accessories	5.18