

# Euronext® France 20-40 Challengers EW Index

## Objective

The Euronext® France 20-40 Challengers EW tracks the performance of the 20 smallest stocks 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

December 31, 2021

Market Capitalization	EUR Bil
Full	420
Free float	320

Components (full)	EUR Bil
Average	21.0
Median	21.7
Largest	39.5
Smallest	8.54

Component Weights	(%)
Largest	5.15
Smallest	4.82
Top ten	50.76

Performance	(%)
Q4 2021	2.78%
YTD	18.56%
2020	-4.51%
2019	19.72%
2018	-24.24%

Annualized	(%)
2 Year	6.40%
3 Years	10.67%
5 Years	3.39%
Since Base Date 31-12-2008	7.35%

Fundamentals	
P/E Incl. Neg LTM	28.12
P/E Incl. Neg FY1	17.17
P/E excl. Neg LTM	28.68
P/E excl. Neg FY1	17.17
Price/Book	2.74
Price/Sales	1.78
Price/Cash Flow	9.07
Dividend Yield (%)	2.30

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	18.42

## Performance of other versions

EN France 20-40 Challengers EW NR	
Q4 2021	2.95%
YTD	20.57%
2020	-3.23%
2019	22.43%
2018	-22.81%

EN France 20-40 Challengers EW GR	
Q4 2021	3.01%
YTD	21.28%
2020	-2.73%
2019	23.51%
2018	-22.24%

EN France 20-40 Challengers EW D 5 5%	
Q4 2021	1.53%
YTD	14.12%
2020	-8.42%
2019	15.88%
2018	-26.97%

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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 20-40 Challengers EW Index family was introduced on 18 July 2018
Isin code / Base Value / Base Date	EN France 20-40 Challengers EW Index (FR0013349057), 1000 as of 31 December 2008 EN France 20-40 Challengers EW NR Index (FR0013349065), 1000 as of 31 December 2008 EN France 20-40 Challengers EW GR Index (FR0013349073), 1000 as of 31 December 2008 EN France 20-40 Challengers EW D 5.5% Index (FR0013349081), 1000 as of 31 December 2008

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	5.15
VIVENDI SE	VIV	FR	Radio and TV Broadcasters	5.11
ALSTOM	ALO	FR	Electrical Components	5.09
CARREFOUR	CA	FR	Food Retailers and Wholesalers	5.09
RENAULT	RNO	FR	Automobiles	5.08
THALES	HO	FR	Defense	5.07
BOUYGUES	EN	FR	Construction	5.06
SOCIETE GENERALE	GLE	FR	Banks	5.04
TELEPERFORMANCE	TEP	FR	Professional Business Support Servi	5.04
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	5.03
				<b>50.76</b>

## Portfolio Analysis

### Top Sectors Breakdown

