

# 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

March 31, 2022

<b>Market Capitalization</b>		<b>Performance</b>		<b>Fundamentals</b>	
	<b>EUR Bil</b>		<b>(%)</b>		
Full	392.78	Q1 2022	-4.99%	P/E Incl. Neg LTM	198.28
		YTD	-4.99%	P/E Incl. Neg FY1	13.61
		2021	18.56%	P/E excl. Neg LTM	199.49
		2020	-4.51%	P/E excl. Neg FY1	13.61
		2019	19.72%	Price/Book	1.96
				Price/Sales	1.44
				Price/Cash Flow	4.10
				Dividend Yield (%)	2.82
<b>Components (full)</b>		<b>Annualized</b>		<b>Risk</b>	
	<b>EUR Bil</b>		<b>(%)</b>		
Average	19.6	2 Year	27.03%	Sharpe Ratio 1 Year	-
Median	20.3	3 Years	4.83%	Volatility 30 Day	34.52
Largest	36.0	5 Years	0.98%		
Smallest	7.1	Since Base Date 31-12-2008	6.80%		
<b>Component Weights</b>					
	<b>(%)</b>				
Largest	5.42				
Smallest	4.68				
Top ten	51.43				

## Performance of other versions

<b>Euronext France 20-40 Challengers EW NR</b>		<b>Euronext France 20-40 Challengers EW GR</b>		<b>Euronext France 20-40 Challengers EW Decrement 5.5%</b>	
Q1 2022	-4.98%	Q1 2022	-4.98%	Q1 2022	-6.27%
YTD	-4.98%	YTD	-4.98%	YTD	-6.27%
2021	20.57%	2021	21.28%	2021	14.12%
2020	-3.23%	2020	-2.73%	2020	-8.42%
2019	22.43%	2019	23.51%	2019	15.88%

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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 (%)
CARREFOUR	CA	FR	Consumer Staples	5.42
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	5.30
STMICROELECTRONICS	STM	FR	Technology	5.23
THALES	HO	FR	Industrials	5.16
TELEPERFORMANCE	TEP	FR	Industrials	5.10
ARCELORMITTAL SA	MT	NL	Basic Materials	5.08
ENGIE	ENGI	FR	Utilities	5.05
ORANGE	ORA	FR	Telecommunications	5.04
VIVENDI SE	VIV	FR	Consumer Discretionary	5.04
EUROFINS SCIENT.	ERF	FR	Health Care	5.02
				<b>51.43</b>

## Portfolio Analysis

### Top Sectors Breakdown

