

Euronext® France 20-40 Challengers EW

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

September-2020

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals		
Full		not mkt cap	Q3 2020	-2,66%	P/E Incl. Neg LTM	20,61	
Free float		weighted	YTD	-24,83%	P/E Incl. Neg FY1	14,51	
			2019	19,72%	P/E excl. Neg LTM	21,72	
			2018	-24,24%	P/E excl. Neg FY1	15,94	
			2017	15,04%	Price/Book	1,90	
					Price/Sales	1,17	
					Price/Cash Flow	7,83	
					Dividend Yield (%)	1,29	
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		13,44	2 Year	-14,43%		Sharpe Ratio 1 Year	not calc.
Median		12,25	3 Years	-11,45%		Volatility 30 Day	23,19
Largest		23,91	5 Years	-1,49%			
Smallest		4,36	Since Base Date 31-Dec-2005	3,54%			
Component Weights		(%)					
Largest		5,46					
Smallest		4,19					
Top ten		51,91					

Performance of other versions

EN France 20-40 Challengers EW NR		(%)	EN France 20-40 Challengers EW GR		(%)	EN France 20-40 Challengers EW D 5 5%		(%)
Q3 2020		-2,20%	Q3 2020		-2,02%	Q3 2020		-3,55%
YTD		-23,93%	YTD		-23,58%	YTD		-27,01%
2019		22,43%	2019		23,51%	2019		15,88%
2018		-22,81%	2018		-22,24%	2018		-26,97%
2017		17,12%	2017		18,01%	2017		10,88%

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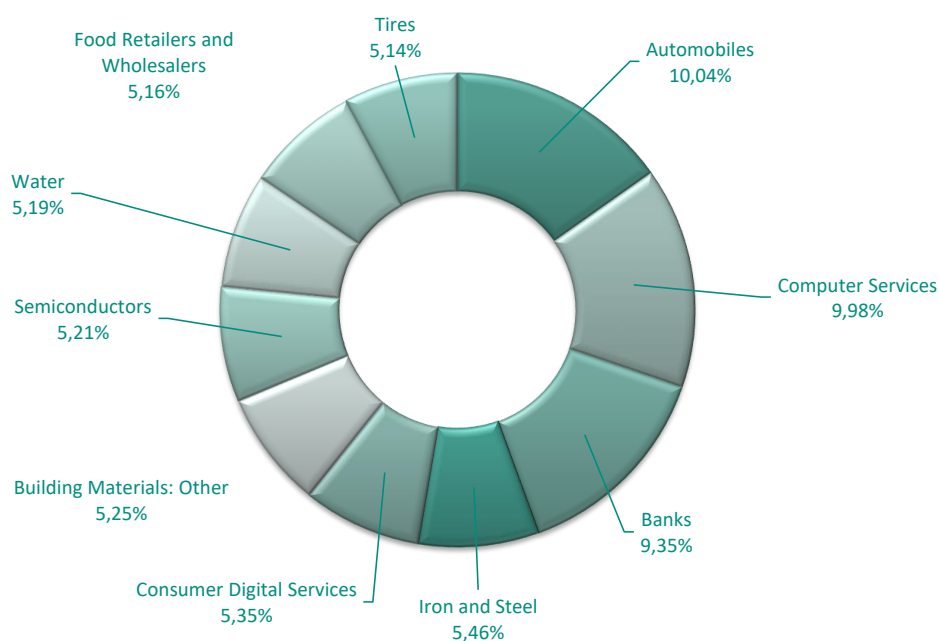
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Index Facts

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 20-40 Challengers EW (FR0013349057) 1,000 as of 31 December 2008 Euronext® France 20-40 Challengers EW NR (FR0013349065) 1,000 as of 31 December 2008 Euronext® France 20-40 Challengers EW GR (FR0013349073) 1,000 as of 31 December 2008 Euronext® France 20-40 Challengers EW Decrement 5.5% (FR0013349081) 1,000 as of 31 December 2008
Date Introduced	The Euronext® France 20-40 Challengers EW family Index series was introduced on 18 July 2018

Top 10 sectors



Euronext® France 20-40 Challengers EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ARCELORMITTAL SA	MT	NL	Iron and Steel	5,46
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	5,35
SAINT GOBAIN	SGO	FR	Building Materials: Other	5,25
STMICROELECTRONICS	STM	FR	Semiconductors	5,21
VEOLIA ENVIRON.	VIE	FR	Water	5,19
CARREFOUR	CA	FR	Food Retailers and Wholesalers	5,16
MICHELIN	ML	FR	Tires	5,14
ATOS	ATO	FR	Computer Services	5,09
PEUGEOT	UG	FR	Automobiles	5,04
THALES	HO	FR	Defense	5,02
BOUYGUES	EN	FR	Construction	5,00
RENAULT	RNO	FR	Automobiles	5,00
ALSTOM	ALO	FR	Electrical Components	4,94
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	4,92
ORANGE	ORA	FR	Telecommunications Services	4,91
CAPGEMINI	CAP	FR	Computer Services	4,89
WORLDLINE	WLN	FR	Transaction Processing Services	4,88
CREDIT AGRICOLE	ACA	FR	Banks	4,71
SOCIETE GENERALE	GLE	FR	Banks	4,65
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	4,19

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