

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

Jun-21

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap weighted	Q2 2021	2.29%	P/E Incl. Neg LTM	28.34
Free float		YTD	15.12%	P/E Incl. Neg FY1	16.19
		2020	-4.51%	P/E excl. Neg LTM	30.77
		2019	19.72%	P/E excl. Neg FY1	16.19
		2018	-24.24%	Price/Book	2.19
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	1.58
Average	20.2	2 Year	6.39%	Price/Cash Flow	8.65
Median	20.7	3 Years	2.20%	Dividend Yield (%)	2.63
Largest	36.5	5 Years	6.72%		
Smallest	5.64	Since Base Date 31-Dec-2008	6.82%	Risk	
Component Weights	(%)			Sharpe Ratio 1 Year	not calc.
Largest	9.04			Volatility 30 Day	10.35
Smallest	1.40				
Top ten	51.36				

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%	(%)
Q2 2021	3.82%	Q2 2021	4.37%	Q2 2021	2.41%
YTD	16.85%	YTD	17.46%	YTD	13.71%
2020	-3.23%	2020	-2.73%	2020	-8.42%
2019	22.43%	2019	23.51%	2019	15.88%
2018	-22.81%	2018	-22.24%	2018	-26.97%

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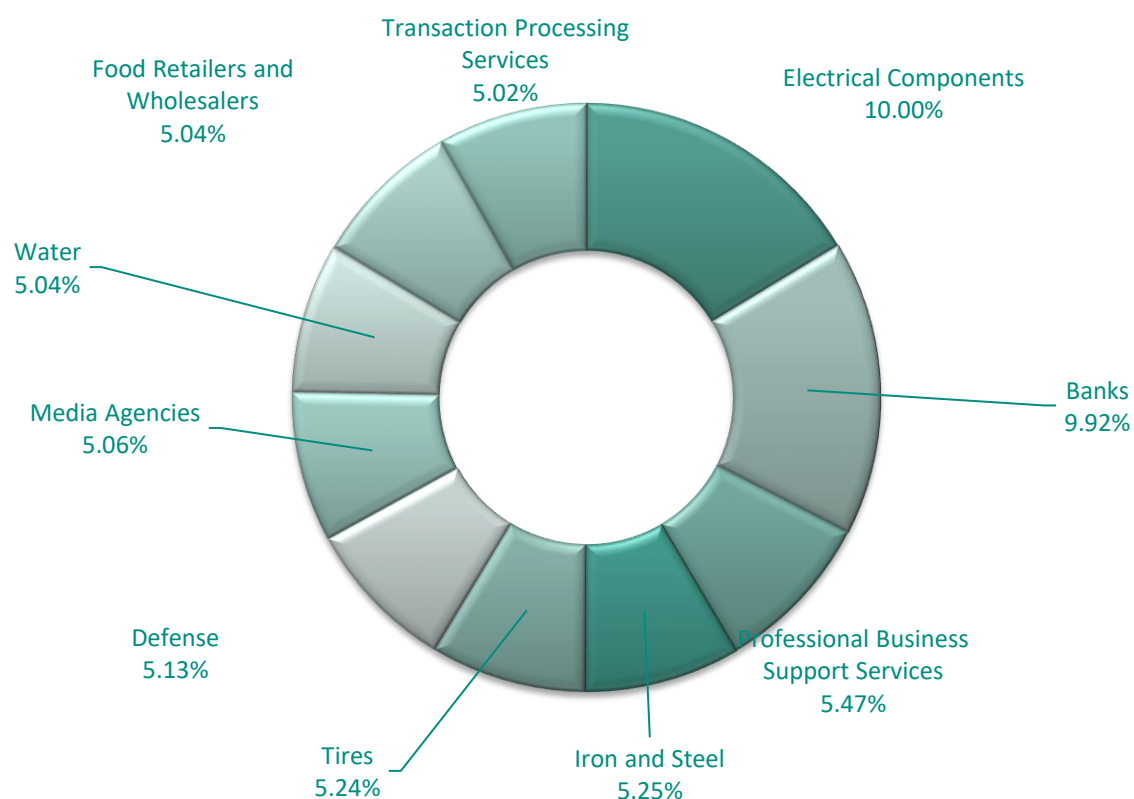
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Index Facts

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 breakdown



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ARCELORMITTAL SA	MT	NL	Iron and Steel	5.25
STMICROELECTRONICS	STM	FR	Semiconductors	4.98
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	4.76
WORLDLINE	WLN	FR	Transaction Processing Services	5.02
LEGRAND	LR	FR	Electrical Components	5.13
ALSTOM	ALO	FR	Electrical Components	4.86
ENGIE	ENGI	FR	Multi-Utilities	4.84
ORANGE	ORA	FR	Telecommunications Services	4.91
RENAULT	RNO	FR	Automobiles	4.76
SOCIETE GENERALE	GLE	FR	Banks	4.97
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	5.06
VIVENDI	VIV	FR	Radio and TV Broadcasters	4.96
VEOLIA ENVIRON.	VIE	FR	Water	5.04
THALES	HO	FR	Defense	5.13
MICHELIN	ML	FR	Tires	5.24
BOUYGUES	EN	FR	Construction	4.77
CARREFOUR	CA	FR	Food Retailers and Wholesalers	5.04
TELEPERFORMANCE	TEP	FR	Professional Business Support Ser	5.47
ATOS	ATO	FR	Computer Services	4.87
CREDIT AGRICOLE	ACA	FR	Banks	4.94