

## Objective

The Euronext® France Next 40 EW tracks the performance of stocks ranked 41 to 80 in the SBF 120® index, based on their Free Float market capitalisation. 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/indices-documents-by-family>.

## Statistics

**December 31, 2023**

Market Capitalization	EUR Bil
Full	287.56

Components (full)	EUR Bil
Average	7.2
Median	5.8
Largest	22.1
Smallest	2.3

Component Weights	(%)
Largest	2.76
Smallest	2.30
Top ten	26.48

Performance	(%)
QTD	4.70%
YTD	6.80%
2022	-14.56%
2021	7.56%
2020	2.22%

Annualized	(%)
2 Year	-4.47%
3 Years	-0.62%
5 Years	3.10%
Since Base Date 31-12-2008	8.88%

Fundamentals	
P/E Incl. Neg LTM	10.14
P/E Incl. Neg FY1	20.77
P/E excl. Neg LTM	15.03
P/E excl. Neg FY1	20.77
Price/Book	2.54
Price/Sales	2.42
Price/Cash Flow	18.12
Dividend Yield (%)	2.18

Risk	
Sharpe Ratio 1 Year	0.0%
Volatility 30 Day	0.12

## Performance of other versions

Euronext France Next 40 EW NR	
QTD	4.73%
YTD	9.32%
2022	-12.84%
2021	9.22%
2020	3.57%

Euronext France Next 40 EW GR	
QTD	4.74%
YTD	10.13%
2022	-12.28%
2021	9.80%
2020	4.04%

Euronext France Next 40 EW Decrement 5.5%	
QTD	3.31%
YTD	3.49%
2022	-17.49%
2021	3.38%
2020	-1.99%

## Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	40
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 Next 40 EW Index family was introduced on 15 August 2018
Isin code / Base Value / Base Date	EN France Next 40 EW Index (FR0013354156), 1000 as of 31 December 2008
	EN France Next 40 EW NR Index (FR0013354164), 1000 as of 31 December 2008
	EN France Next 40 EW GR Index (FR0013354172), 1000 as of 31 December 2008
	EN France Next 40 EW Decrement 5.5% Index (FR0013354180), 1000 as of 31 December 2008

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext. Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.  
© 2023, Euronext N.V. - All rights reserved.

## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SARTORIUS STED BIO	DIM	FR	Health Care	2.76
ARKEMA	AKE	FR	Basic Materials	2.72
VALLOUREC	VK	FR	Energy	2.71
REMY COINTREAU	RCO	FR	Consumer Staples	2.68
ALSTOM	ALO	FR	Industrials	2.65
VIVENDI SE	VIV	FR	Consumer Discretionary	2.62
FORVIA	FRVIA	FR	Consumer Discretionary	2.59
AMUNDI	AMUN	FR	Financials	2.59
NEXANS	NEX	FR	Industrials	2.58
UNIBAIL-RODAMCO-WE	URW	FR	Real Estate	2.57
				<b>26.48</b>

## Portfolio Analysis

### Top Sectors Breakdown

