

Objective

The SBF® 120 index consists of all companies included in the CAC Large 60 in combination with the companies included in the CAC Mid 60. The index is Free Float Market capitalization weighted. 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, 2022

Market Capitalization	EUR Bil
Full	2,524
Free float	1,675

Components (full)	EUR Bil
Average	21.0
Median	6.2
Largest	342.2
Smallest	0.2

Component Weights	(%)
Largest	10.21
Smallest	0.009
Top ten	52.03

Performance	(%)
QTD	12.14%
YTD	-10.32%
2021	26.19%
2020	-6.57%
2019	25.24%

Annualized	(%)
2 Year	6.38%
3 Years	1.87%
5 Years	3.19%
Since Base Date 31-12-1990	5.14%

Fundamentals	
P/E Incl. Neg LTM	19.72
P/E Incl. Neg FY1	17.65
P/E excl. Neg LTM	20.79
P/E excl. Neg FY1	17.71
Price/Book	3.61
Price/Sales	2.73
Price/Cash Flow	14.18
Dividend Yield (%)	2.85

Risk	
Sharpe Ratio 1 Year	(0.31)
Volatility 30 Day	15.12

Performance of other versions

SBF 120® GR	
QTD	12.35%
YTD	-7.57%
2021	29.13%
2020	-4.49%
2019	29.19%

SBF 120® NR	
QTD	12.30%
YTD	-8.24%
2021	28.35%
2020	-5.07%
2019	28.02%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalization.
Component Number	120
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 and Gross return index versions are also available.
Date Introduced	SBF 120 Index family was introduced on 31 December 1990
Isin code / Base Value / Base Date	SBF 120 Index (FR0003999481), 1000 as of 31 December 1990
	SBF 120 GR Index (QS0011131859), 1000 as of 31 December 1990
	SBF 120 NR Index (QS0011131842), 1000 as of 31 December 1990

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
LVMH	MC	FR	Consumer Discretionary	10.21
TOTALENERGIES	TTE	FR	Energy	8.71
SANOFI	SAN	FR	Health Care	6.12
L'OREAL	OR	FR	Consumer Discretionary	4.81
SCHNEIDER ELECTRIC	SU	FR	Industrials	4.45
AIR LIQUIDE	AI	FR	Basic Materials	4.13
AIRBUS	AIR	FR	Industrials	3.92
BNP PARIBAS ACT.A	BNP	FR	Financials	3.53
ESSILORLUXOTTICA	EL	FR	Health Care	3.16
VINCI	DG	FR	Industrials	2.99

52.03

Portfolio Analysis

Top Sectors Breakdown

