

Euronext® France Next 40 EW

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 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

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Dec-20
Full	not mkt cap		Q4 2020	18,72%	P/E Incl. Neg LTM	5,78
Free float	weighted		YTD	2,22%	P/E Incl. Neg FY1	25,89
			2019	16,12%	P/E excl. Neg LTM	25,50
			2018	-15,79%	P/E excl. Neg FY1	31,02
			2017	21,84%	Price/Book	3,14
					Price/Sales	2,74
					Price/Cash Flow	12,63
					Dividend Yield (%)	1,37
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		8,81	2 Year	8,95%	Sharpe Ratio 1 Year	not calc.
Median		7,71	3 Years	-0,01%	Volatility 30 Day	13,52
Largest		39,97	5 Years	5,04%		
Smallest		2,96	Since Base Date 31-Dec-2008	11,39%		
Component Weights		(%)				
Largest		2,63				
Smallest		2,38				
Top ten		25,85				

Performance of other versions

EN France Next 40 EW NR	(%)	EN France Next 40 EW GR	(%)	EN France Next 40 EW Decrement 5 5%	(%)
Q4 2020	18,72%	Q4 2020	18,72%	Q4 2020	17,09%
YTD	3,57%	YTD	4,04%	YTD	-1,99%
2019	18,42%	2019	19,37%	2019	12,08%
2018	-14,22%	2018	-13,56%	2018	-18,84%
2017	24,09%	2017	25,01%	2017	17,47%

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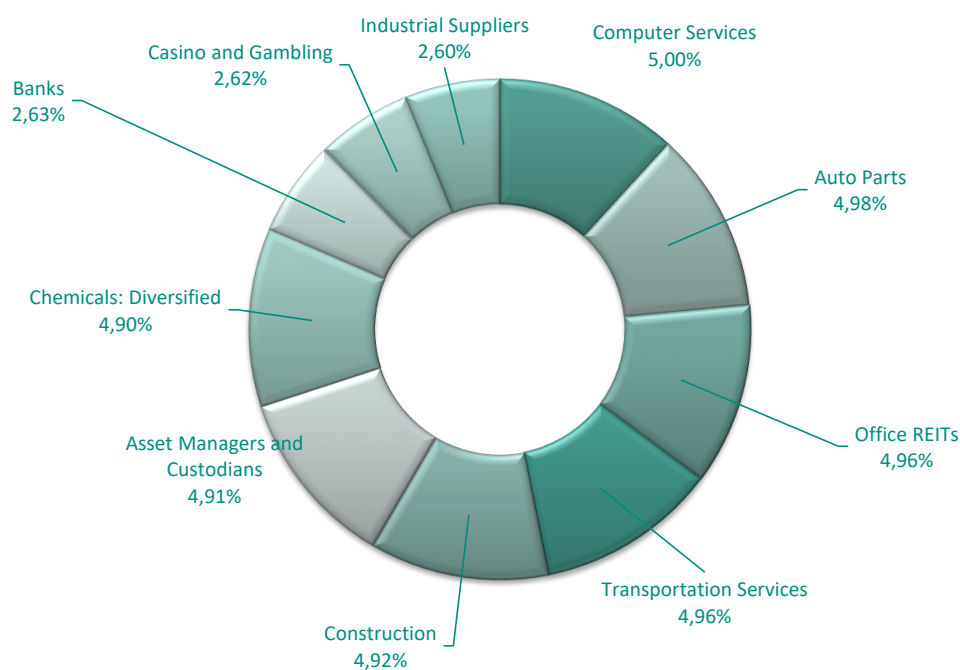
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Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	40
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 Next 40 EW (FR0013354156) 1,000 as of 31 December 2008 Euronext France Next 40 EW NR (FR0013354164) 1,000 as of 31 December 2008 Euronext France Next 40 EW GR (FR0013354172) 1,000 as of 31 December 2008 Euronext France Next 40 EW Decrement 5.5% (FR0013354180) 1,000 as of 31 December 2008
Date Introduced	The Euronext France Next 40 EW family Index series was introduced on 15 August 2018

Top 10 sectors



Euronext® France Next 40 EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
NATIXIS	KN	FR	Banks	2,63
FDJ	FDJ	FR	Casino and Gambling	2,62
ELIS	ELIS	FR	Industrial Suppliers	2,60
EURONEXT	ENX	FR	Investment Services	2,60
EDF	EDF	FR	Conventional Electricity	2,59
REXEL	RXL	FR	Consumer Electronics	2,58
REMY COINTREAU	RCO	FR	Distillers and Vintners	2,57
SOITEC	SOI	FR	Semiconductors	2,56
GETLINK SE	GET	FR	Railroads	2,55
SUEZ	SEV	FR	Water	2,54
S.E.B.	SK	FR	Household Equipment and Produ	2,54
RUBIS	RUI	FR	Specialty Retailers	2,53
SARTORIUS STED BIO	DIM	FR	Medical Supplies	2,53
ALTEN	ATE	FR	Computer Services	2,53
ORPEA	ORP	FR	Health Care Facilities	2,51
FAURECIA	EO	FR	Auto Parts	2,51
ADP	ADP	FR	Transportation Services	2,50
ACCOR	AC	FR	Hotels and Motels	2,49
WENDEL	MF	FR	Diversified Financial Services	2,49
SES	SESG	FR	Telecommunications Equipment	2,49
IPSEN	IPN	FR	Pharmaceuticals	2,49
GECINA	GFC	FR	Office REITs	2,49
BIOMERIEUX	BIM	FR	Medical Equipment	2,48
COVIVIO	COV	FR	Office REITs	2,48
VALEO	FR	FR	Auto Parts	2,47
ATOS	ATO	FR	Computer Services	2,47
BOLLORE	BOL	FR	Transportation Services	2,47
EIFFAGE	FGR	FR	Construction	2,46
AMUNDI	AMUN	FR	Asset Managers and Custodians	2,46
BOUYGUES	EN	FR	Construction	2,46
ARKEMA	AKE	FR	Chemicals: Diversified	2,45
EURAZEO	RF	FR	Asset Managers and Custodians	2,45
SOLVAY	SOLB	BE	Chemicals: Diversified	2,44
KLEPIERRE	LI	FR	Retail REITs	2,44
ILIAD	ILD	FR	Telecommunications Services	2,44
RENAULT	RNO	FR	Automobiles	2,44
SODEXO	SW	FR	Restaurants and Bars	2,42
TECHNIPFMC	FTI	FR	Oil Equipment and Services	2,41
BUREAU VERITAS	BVI	FR	Professional Business Support Sei	2,40
SCOR SE	SCR	FR	Reinsurance	2,38

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