

Euronext® France 40 Responsible Investment Index

Objective

The Euronext® France 40 Responsible Investment tracks the performance of the stocks included in the CAC 40® index, ranked by their Responsible Investment score as determined by Mirova-ISS-oekom. 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

March 28, 2024

Market Capitalization	EUR Bil
Full	2,690

Components (full)	EUR Bil
Average	67.1
Median	37.3
Largest	418.0
Smallest	5.7

Component Weights	(%)
Largest	4.16
Smallest	0.99
Top ten	39.81

Performance	(%)
QTD	6.01%
YTD	6.01%
2023	13.22%
2022	-14.37%
2021	25.96%

Annualized	(%)
2 Year	5.07%
3 Years	5.58%
5 Years	6.89%
Since Base Date 31-12-2007	2.36%

Fundamentals	
P/E Incl. Neg LTM	22.72
P/E Incl. Neg FY1	17.87
P/E excl. Neg LTM	22.98
P/E excl. Neg FY1	17.87
Price/Book	3.21
Price/Sales	2.90
Price/Cash Flow	12.31
Dividend Yield (%)	2.93

Performance of other versions

Euronext France 40 Responsible Investment NR	
QTD	6.07%
YTD	6.07%
2023	15.82%
2022	-12.48%
2021	28.02%

Euronext France 40 Responsible Investment GR	
QTD	6.09%
YTD	6.09%
2023	16.68%
2022	-11.86%
2021	28.77%

Euronext France 40 Responsible Investment Decrement 5%	
QTD	4.77%
YTD	4.77%
2023	10.19%
2022	-16.74%
2021	21.79%

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Index Facts

Categories	Facts
Weighting	The selected companies are ranked by descending Responsible Investment score (provided by Mirova/ISS-oekom)
Component Number	40
Review of composition	Quarterly after the close of the third Friday of March, June, September and December
Calculation and Distribution	Price, Net, Gross and Decrement 5%
Date Introduced	Euronext France 40 Responsible Investment Index family was introduced on 07 November 2018
Isin code / Base Value / Base Date	EN FR 40 Responsible Investment Index (FR0013376209), 1000 as of 31 December 2007
	EN FR 40 Responsible Investment NR Index (FR0013376225), 1000 as of 31 December 2007
	EN FR 40 Responsible Investment GR Index (FR0013376233), 1000 as of 31 December 2007
	EN FR 40 Responsible Investment D5% Index (FR0013376241), 1000 as of 31 December 2007

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
UNIBAIL-RODAMCO-WE	URW	FR	Real Estate	4.16
SAINT GOBAIN	SGO	FR	Industrials	4.08
SANOFI	SAN	FR	Health Care	4.06
ESSILORLUXOTTICA	EL	FR	Health Care	4.03
HERMES INTL	RMS	FR	Consumer Discretionary	4.01
DANONE	BN	FR	Consumer Staples	4.00
SCHNEIDER ELECTRIC	SU	FR	Industrials	3.96
VINCI	DG	FR	Industrials	3.94
L'OREAL	OR	FR	Consumer Discretionary	3.84
CAPGEMINI	CAP	FR	Technology	3.73
				39.81

Portfolio Analysis

Top Sectors Breakdown

