

Objective

The Euronext® Invest In France Low Vol World Index aims to track companies belonging to Euronext Invest In France Index that satisfy some social criteria. The index also aims to select the lowest volatility companies among all the eligible companies. 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

May 6, 2024

Market Capitalization	EUR Bil
Full	3,778

Components (full)	EUR Bil
Average	94.4
Median	41.4
Largest	513.0
Smallest	7.2

Component Weights	(%)
Largest	4.39
Smallest	1.82
Top ten	31.76

Performance	(%)
QTD	-2.64%
YTD	4.89%
2023	-2.58%
2022	-4.92%
2021	25.76%

Annualized	(%)
2 Year	0.02%
3 Years	3.69%
5 Years	6.08%
Since Base Date 31-12-2009	10.98%

Fundamentals	
P/E Incl. Neg LTM	21.10
P/E Incl. Neg FY1	16.34
P/E excl. Neg LTM	21.53
P/E excl. Neg FY1	16.34
Price/Book	6.13
Price/Sales	2.63
Price/Cash Flow	12.55
Dividend Yield (%)	2.83

Performance of other versions

Euronext Invest In France Low Volatility NR	
QTD	-2.32%
YTD	5.88%
2023	-0.23%
2022	-2.90%
2021	28.15%

Euronext Invest In France Low Volatility GR	
QTD	-2.22%
YTD	6.23%
2023	0.60%
2022	-2.22%
2021	29.04%

Euronext Invest In France Low Volatility Decrement 3%	
QTD	4.55%
YTD	4.76%
2023	-3.17%
2022	-5.77%
2021	24.37%

Euronext Invest In France Low Volatility Decrement 3.5%	
QTD	-2.69%
YTD	4.58%
2023	-3.65%
2022	-6.24%
2021	23.75%

Index Facts

Categories	Facts
Weighting	Determined by the inverse proportion of the three-month volatility on the Review Cut-Off Date.
Component Number	40
Review of composition	Quarterly, effective 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 index versions are also available.
Date Introduced	Euronext Invest In France Low Volatility Index family was introduced on 06 May 2024
Isin code / Base Value / Base Date	Euronext Invest In France Low Volatility Index (FRIX00002728), 1000 as of 31 December 2009
	Euronext Invest In France Low Volatility NR Index (FRIX00002736), 1000 as of 31 December 2009
	Euronext Invest In France Low Volatility GR Index (FRIX00002744), 1000 as of 31 December 2009
	Euronext Invest In France Low Volatility Decrement 3% Index (FRIX00002751), 1000 as of 31 December 2009
	Euronext Invest In France Low Volatility Decrement 3.5% Index (FRIX00002769), 1000 as of 31 December 2009

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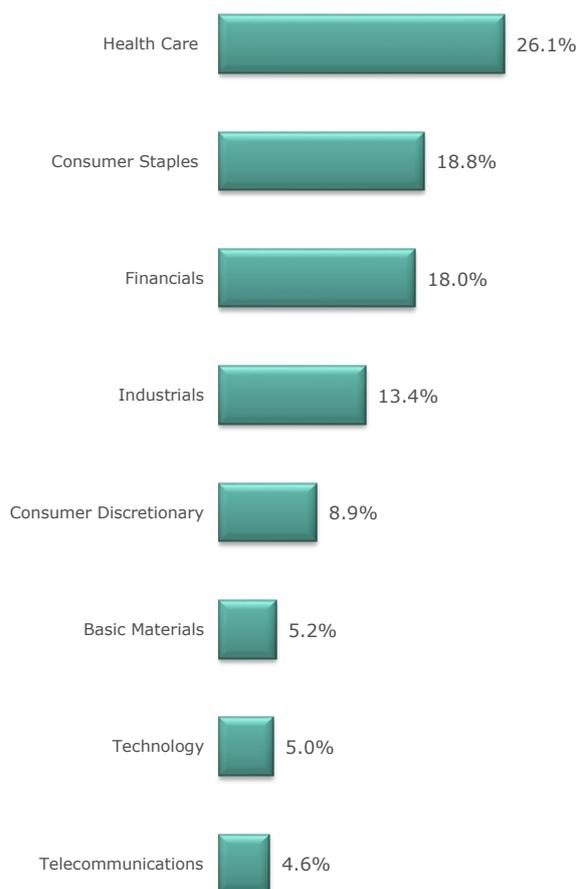
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASSICURAZ. GENERALI	GASI	IT	Financials	4.39
HENKEL AG & CO PREF	HNKGP	DE	Consumer Discretionary	4.19
SUN LIFE FINANCIAL	SLF	CA	Financials	3.44
JP MORGAN CHASE & CO	JPM	US	Financials	3.32
AVERY DENNISON CORP.	AVY	US	Basic Materials	2.92
JOHNSON & JOHNSON	JNJ	US	Health Care	2.81
AMADEUS IT GROUP	AMS	ES	Technology	2.74
OTIS WORLDWIDE CORP.	OTIS	US	Industrials	2.67
MEDTRONIC PLC	MDT	US	Health Care	2.64
PEPSICO	PEP	US	Consumer Staples	2.63
				31.76

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

