

Euronext® Invest In France Low Volatility Index

EURONEXT
Indices

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	Performance	(%)	Fundamentals	
Full	3,778	QTD	-2.64%	P/E Incl. Neg LTM	21.10
		YTD	4.89%	P/E Incl. Neg FY1	16.34
		2023	-2.58%	P/E excl. Neg LTM	21.53
		2022	-4.92%	P/E excl. Neg FY1	16.34
		2021	25.76%	Price/Book	6.13
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	2.63
Average	94.4	2 Year	0.02%	Price/Cash Flow	12.55
Median	41.4	3 Years	3.69%	Dividend Yield (%)	2.83
Largest	513.0	5 Years	6.08%		
Smallest	7.2	Since Base Date 31-12-2009	10.98%		
Component Weights	(%)				
Largest	4.39				
Smallest	1.82				
Top ten	31.76				

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

Weighting

Component Number

Review of composition

Calculation and Distribution

Date Introduced

Isin code / Base Value / Base Date

Facts

Determined by the inverse proportion of the three-month volatility on the Review Cut-Off Date.

40

Quarterly, effective after the close of the third Friday of March, June, September and December.

Price index; Net return index, Gross return index and Decrement index versions are also available.

Euronext Invest In France Low Volatility Index family was introduced on 06 May 2024

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

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>.

© 2024, Euronext N.V. - All rights reserved.

Euronext® Invest In France Low Volatility Index

EURONEXT
Indices

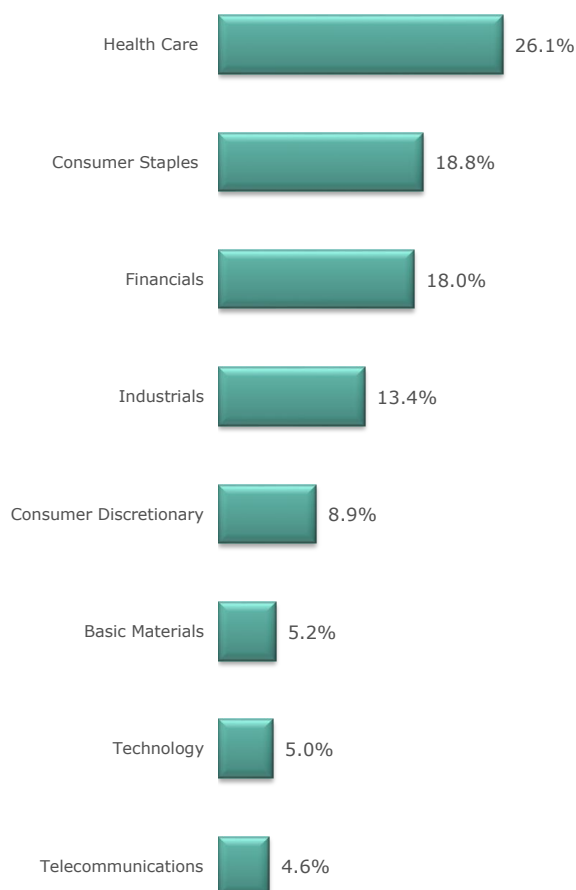
Top 10 Components



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

