

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/index-rules>.

Statistics

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2,168	Q1 2022	-6.90%	P/E Incl. Neg LTM	142.53
		YTD	-6.90%	P/E Incl. Neg FY1	18.27
		2021	25.96%	P/E excl. Neg LTM	143.35
		2020	-2.87%	P/E excl. Neg FY1	18.27
		2019	24.35%	Price/Book	3.22
				Price/Sales	2.86
				Price/Cash Flow	9.08
				Dividend Yield (%)	2.64
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	54.1	2 Year	24.79%	Sharpe Ratio 1 Year	-
Median	33.7	3 Years	8.12%	Volatility 30 Day	37.55
Largest	327.8	5 Years	4.42%		
Smallest	7.1	Since Base Date 31-12-2007	1.99%		
Component Weights	(%)				
Largest	4.28				
Smallest	0.96				
Top ten	40.20				

Performance of other versions

Euronext France 40 Responsible Investment NR		Euronext France 40 Responsible Investment GR		Euronext France 40 Responsible Investment Decrement 5%	
Q1 2022	-6.86%	Q1 2022	-6.85%	Q1 2022	-8.01%
YTD	-6.86%	YTD	-6.85%	YTD	-8.01%
2021	28.02%	2021	28.77%	2021	21.79%
2020	-1.44%	2020	-0.88%	2020	-6.26%
2019	27.44%	2019	28.76%	2019	21.23%

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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 (%)
CAPGEMINI	CAP	FR	Technology	4.28
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	4.22
STMICROELECTRONICS	STM	FR	Technology	4.16
ESSILORLUXOTTICA	EL	FR	Health Care	4.06
L'OREAL	OR	FR	Consumer Discretionary	4.02
VEOLIA ENVIRON.	VIE	FR	Utilities	3.96
SCHNEIDER ELECTRIC	SU	FR	Industrials	3.94
SANOFI	SAN	FR	Health Care	3.91
KERING	KER	FR	Consumer Discretionary	3.89
DANONE	BN	FR	Consumer Staples	3.75
				40.20

Portfolio Analysis

Top Sectors Breakdown

