

Euronext® France 40 Responsible Investment

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

September-2020

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap		Q3 2020	-3,48%	P/E Incl. Neg LTM	-
Free float	weighted		YTD	-18,84%	P/E Incl. Neg FY1	21,73
			2019	24,35%	P/E excl. Neg LTM	27,13
			2018	-17,09%	P/E excl. Neg FY1	22,21
			2017	12,33%	Price/Book	2,97
					Price/Sales	2,29
					Price/Cash Flow	12,17
					Dividend Yield (%)	1,62
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		38,21	2 Year	-7,40%	Sharpe Ratio 1 Year	not calc.
Median		23,77	3 Years	-5,69%	Volatility 30 Day	20,61
Largest		201,60	5 Years	0,62%		
Smallest		4,36	Since Base Date 31-Dec-2007	-0,46%		
Component Weights		(%)				
Largest		4,11				
Smallest		0,92				
Top ten		39,12				

Performance of other versions

EN FR 40 Responsible Investment NR	(%)	EN FR 40 Responsible Investment GR	(%)	EN FR 40 Responsible Investment D5%	(%)
Q3 2020	-3,06%	Q3 2020	-2,90%	Q3 2020	-4,27%
YTD	-17,77%	YTD	-17,35%	YTD	-20,80%
2019	27,44%	2019	28,76%	2019	21,23%
2018	-15,33%	2018	-14,58%	2018	-19,48%
2017	14,49%	2017	15,41%	2017	8,92%

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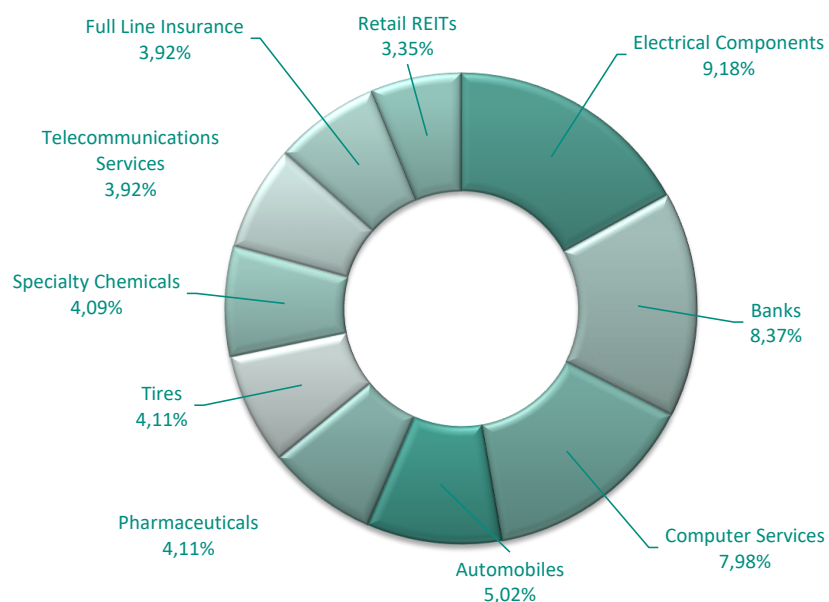
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Index Facts

Categories	Facts
Weighting	Stocks are weighted according to their rank by Responsible Investment score
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 40 Responsible Investment (FR0013376209) 1,000 as of 31 December 2007 Euronext France 40 Responsible Investment NR (FR0013376225) 1,000 as of 31 December 2007 Euronext France 40 Responsible Investment GR (FR0013376233) 1,000 as of 31 December 2007 Euronext France 40 Responsible Investment Decrement 5% (FR0013376241) 1,000 as of 31 December 2007
Date Introduced	The Euronext France 40 Responsible Investment family Index series was introduced on 7 November 2018

Top 10 sectors



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SANOFI	SAN	FR	Pharmaceuticals	4,11
MICHELIN	ML	FR	Tires	4,11
AIR LIQUIDE	AI	FR	Specialty Chemicals	4,09
ATOS	ATO	FR	Computer Services	4,06
ALSTOM	ALO	FR	Electrical Components	3,95
ORANGE	ORA	FR	Telecommunications Services	3,92
AXA	CS	FR	Full Line Insurance	3,92
CAPGEMINI	CAP	FR	Computer Services	3,91
BNP PARIBAS ACT.A	BNP	FR	Banks	3,69
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	3,35
DASSAULT SYSTEMES	DSY	FR	Software	3,19
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	3,16
SAINT GOBAIN	SGO	FR	Building Materials: Other	3,15
STMICROELECTRONICS	STM	FR	Semiconductors	3,13
PERNOD RICARD	RI	FR	Distillers and Vintners	3,08
DANONE	BN	FR	Food Products	3,03
KERING	KER	FR	Apparel Retailers	3,02
PEUGEOT	UG	FR	Automobiles	3,02
WORLDLINE	WLN	FR	Transaction Processing Services	2,93
CREDIT AGRICOLE	ACA	FR	Banks	2,82
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	2,14
L'OREAL	OR	FR	Cosmetics	2,10
VEOLIA ENVIRON.	VIE	FR	Water	2,07
LEGRAND	LR	FR	Electrical Components	2,07
HERMES INTL	RMS	FR	Clothing and Accessories	2,06
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2,06
RENAULT	RNO	FR	Automobiles	2,00
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	1,97
VINCI	DG	FR	Construction	1,97
SOCIETE GENERALE	GLE	FR	Banks	1,86
ESSILORLUXOTTICA	EL	FR	Medical Supplies	1,11
ARCELORMITTAL SA	MT	NL	Iron and Steel	1,09
VIVENDI	VIV	FR	Radio and TV Broadcasters	1,03
ENGIE	ENGI	FR	Multi-Utilities	1,02
THALES	HO	FR	Defense	1,00
BOUYGUES	EN	FR	Construction	1,00
LVMH	MC	FR	Clothing and Accessories	1,00
TOTAL	FP	FR	Integrated Oil and Gas	0,96
AIRBUS	AIR	FR	Aerospace	0,93
SAFRAN	SAF	FR	Aerospace	0,92