

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

Dec-20

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap	Q4 2020	19,68%	P/E Incl. Neg LTM	-
Free float	weighted	YTD	-2,87%	P/E Incl. Neg FY1	20,21
		2019	24,35%	P/E excl. Neg LTM	29,07
		2018	-17,09%	P/E excl. Neg FY1	25,52
		2017	12,33%	Price/Book	3,13
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	2,43
Average	44,72	2 Year	9,90%	Price/Cash Flow	16,01
Median	28,84	3 Years	0,04%	Dividend Yield (%)	1,46
Largest	257,88	5 Years	2,94%	Risk	
Smallest	8,23	Since Base Date 31-Dec-2007	0,94%	Sharpe Ratio 1 Year	not calc.
				Volatility 30 Day	14,74
Component Weights	(%)				
Largest	4,36				
Smallest	0,96				
Top ten	39,97				

Performance of other versions

EN FR 40 Responsible Investment NR	(%)	EN FR 40 Responsible Investment GR	(%)	EN FR 40 Responsible Investment D5%	(%)
Q4 2020	19,86%	Q4 2020	19,92%	Q4 2020	18,36%
YTD	-1,44%	YTD	-0,88%	YTD	-6,26%
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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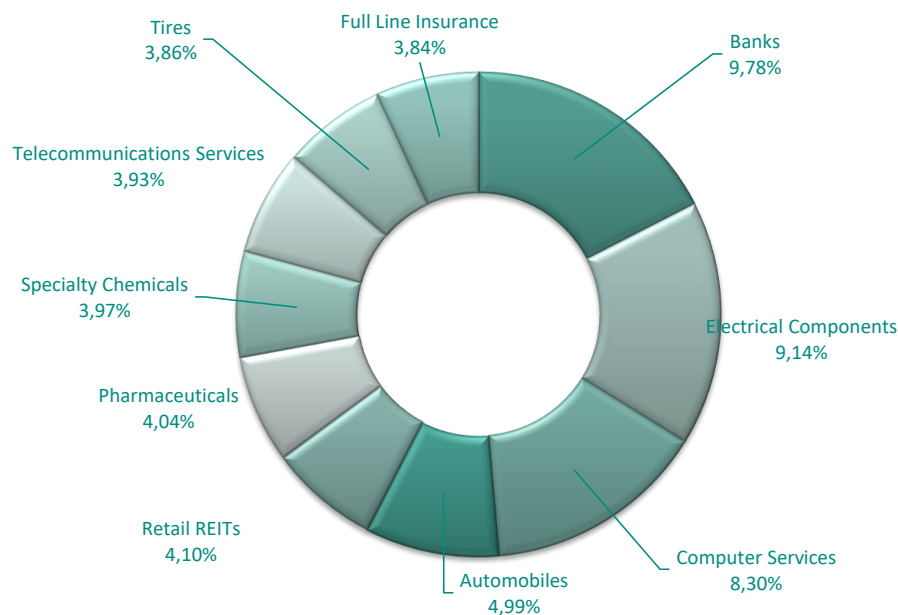
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Index Facts

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 (%)
CAPGEMINI	CAP	FR	Computer Services	4,36
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	4,10
ALSTOM	ALO	FR	Electrical Components	4,05
SANOFI	SAN	FR	Pharmaceuticals	4,04
AIR LIQUIDE	AI	FR	Specialty Chemicals	3,97
ATOS	ATO	FR	Computer Services	3,94
ORANGE	ORA	FR	Telecommunications Services	3,93
BNP PARIBAS ACT.A	BNP	FR	Banks	3,89
MICHELIN	ML	FR	Tires	3,86
AXA	CS	FR	Full Line Insurance	3,84
KERING	KER	FR	Apparel Retailers	3,19
DASSAULT SYSTEMES	DSY	FR	Software	3,12
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	3,05
PEUGEOT	UG	FR	Automobiles	3,05
WORLDLINE	WLN	FR	Transaction Processing Services	3,04
STMICROELECTRONICS	STM	FR	Semiconductors	3,02
DANONE	BN	FR	Food Products	2,97
SOCIETE GENERALE	GLE	FR	Banks	2,95
CREDIT AGRICOLE	ACA	FR	Banks	2,94
SAINT GOBAIN	SGO	FR	Building Materials: Other	2,87
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2,06
LEGRAND	LR	FR	Electrical Components	2,04
HERMES INTL	RMS	FR	Clothing and Accessories	2,03
VEOLIA ENVIRON.	VIE	FR	Water	2,02
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	2,00
L'OREAL	OR	FR	Cosmetics	2,00
PERNOD RICARD	RI	FR	Distillers and Vintners	1,97
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	1,96
RENAULT	RNO	FR	Automobiles	1,94
VINCI	DG	FR	Construction	1,91
VIVENDI	VIV	FR	Radio and TV Broadcasters	1,02
LVMH	MC	FR	Clothing and Accessories	1,01
ARCELORMITTAL SA	MT	NL	Iron and Steel	1,00
ENGIE	ENGI	FR	Multi-Utilities	0,99
AIRBUS	AIR	FR	Aerospace	0,99
THALES	HO	FR	Defense	0,98
SAFRAN	SAF	FR	Aerospace	0,98
BOUYGUES	EN	FR	Construction	0,98
ESSILORLUXOTTICA	EL	FR	Medical Supplies	0,98
TOTAL	FP	FR	Integrated Oil and Gas	0,96