

# 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

Jun-21

| Market Capitalization | EUR Bil              |
|-----------------------|----------------------|
| Full                  | not mkt cap weighted |
| Free float            |                      |

| Performance | (%)     |
|-------------|---------|
| Q2 2021     | 6.05%   |
| YTD         | 16.65%  |
| 2020        | -2.87%  |
| 2019        | 24.35%  |
| 2018        | -17.09% |

| Fundamentals       |       |
|--------------------|-------|
| P/E Incl. Neg LTM  | 79.66 |
| P/E Incl. Neg FY1  | 29.25 |
| P/E excl. Neg LTM  | 92.86 |
| P/E excl. Neg FY1  | 29.25 |
| Price/Book         | 5.48  |
| Price/Sales        | 4.99  |
| Price/Cash Flow    | 23.01 |
| Dividend Yield (%) | 1.89  |

| Components (full) | EUR Bil |
|-------------------|---------|
| Average           | 53.9    |
| Median            | 31.1    |
| Largest           | 333.8   |
| Smallest          | 5.64    |

| Annualized                  | (%)    |
|-----------------------------|--------|
| 2 Year                      | 10.44% |
| 3 Years                     | 6.36%  |
| 5 Years                     | 8.80%  |
| Since Base Date 31-Dec-2007 | 2.06%  |

| Risk                |           |
|---------------------|-----------|
| Sharpe Ratio 1 Year | not calc. |
| Volatility 30 Day   | 8.63      |

| Component Weights | (%)   |
|-------------------|-------|
| Largest           | 15.48 |
| Smallest          | 0.26  |
| Top ten           | 40.46 |

## Performance of other versions

| EN FR 40 Responsible Investment NR | (%)     |
|------------------------------------|---------|
| Q2 2021                            | 7.52%   |
| YTD                                | 18.31%  |
| 2020                               | -1.44%  |
| 2019                               | 27.44%  |
| 2018                               | -15.33% |

| EN FR 40 Responsible Investment GR | (%)     |
|------------------------------------|---------|
| Q2 2021                            | 8.05%   |
| YTD                                | 18.91%  |
| 2020                               | -0.88%  |
| 2019                               | 28.76%  |
| 2018                               | -14.58% |

| EN FR 40 Responsible Investment D5% | (%)     |
|-------------------------------------|---------|
| Q2 2021                             | 6.19%   |
| YTD                                 | 15.42%  |
| 2020                                | -6.26%  |
| 2019                                | 21.23%  |
| 2018                                | -19.48% |

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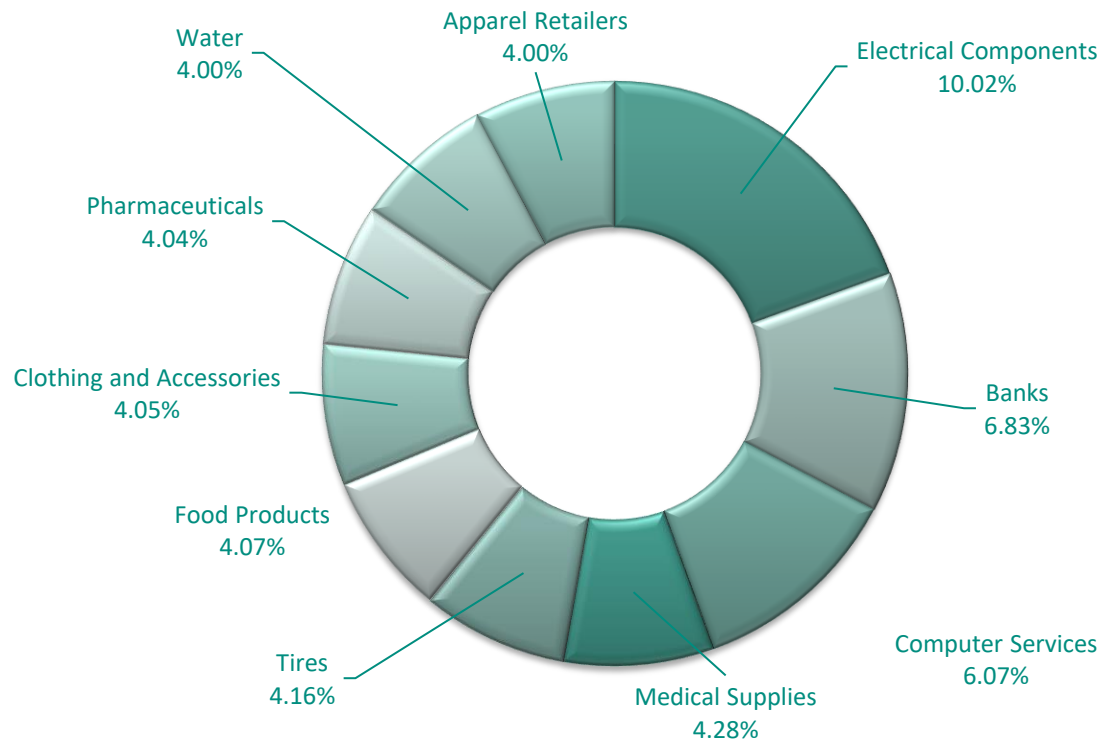
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## Index Facts

| 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 | <p>Euronext France 40 Responsible Investment (FR0013376209) 1,000 as of 31 December 2007</p> <p>Euronext France 40 Responsible Investment NR (FR0013376225) 1,000 as of 31 December 2007</p> <p>Euronext France 40 Responsible Investment GR (FR0013376233) 1,000 as of 31 December 2007</p> <p>Euronext France 40 Responsible Investment Decrement 5% (FR0013376241) 1,000 as of 31 December 2007</p> |
| Date Introduced                    | The Euronext France 40 Responsible Investment family Index series was introduced on 7 November 2018  |

## Top 10 sectors breakdown



# Euronext® France 40 Responsible Investment

## Components

| Company            | MNEMO | Cnty | Sector (ICB)                      | Weight (%) |
|--------------------|-------|------|-----------------------------------|------------|
| ARCELORMITTAL SA   | MT    | NL   | Iron and Steel                    | 1.04       |
| STELLANTIS NV      | STLA  | FR   | Automobiles                       | 1.00       |
| AIRBUS             | AIR   | FR   | Aerospace                         | 0.97       |
| STMICROELECTRONICS | STM   | FR   | Semiconductors                    | 2.97       |
| UNIBAIL-RODAMCO-WE | URW   | NL   | Retail REITs                      | 3.77       |
| WORLDLINE          | WLN   | FR   | Transaction Processing Services   | 2.99       |
| LEGRAND            | LR    | FR   | Electrical Components             | 3.06       |
| ALSTOM             | ALO   | FR   | Electrical Components             | 2.89       |
| ENGIE              | ENGI  | FR   | Multi-Utilities                   | 0.96       |
| ORANGE             | ORA   | FR   | Telecommunications Services       | 2.92       |
| RENAULT            | RNO   | FR   | Automobiles                       | 0.94       |
| BNP PARIBAS ACT.A  | BNP   | FR   | Banks                             | 2.89       |
| SOCIETE GENERALE   | GLE   | FR   | Banks                             | 1.97       |
| DASSAULT SYSTEMES  | DSY   | FR   | Software                          | 2.12       |
| PUBLICIS GROUPE SA | PUB   | FR   | Media Agencies                    | 2.01       |
| VIVENDI            | VIV   | FR   | Radio and TV Broadcasters         | 1.97       |
| VINCI              | DG    | FR   | Construction                      | 2.87       |
| CAPGEMINI          | CAP   | FR   | Computer Services                 | 4.14       |
| SAINT GOBAIN       | SGO   | FR   | Building Materials: Other         | 3.00       |
| VEOLIA ENVIRON.    | VIE   | FR   | Water                             | 4.00       |
| SCHNEIDER ELECTRIC | SU    | FR   | Electrical Components             | 4.07       |
| ESSILORLUXOTTICA   | EL    | FR   | Medical Supplies                  | 4.28       |
| KERING             | KER   | FR   | Apparel Retailers                 | 4.00       |
| THALES             | HO    | FR   | Defense                           | 1.02       |
| MICHELIN           | ML    | FR   | Tires                             | 4.16       |
| LVMH               | MC    | FR   | Clothing and Accessories          | 1.97       |
| PERNOD RICARD      | RI    | FR   | Distillers and Vintners           | 1.05       |
| DANONE             | BN    | FR   | Food Products                     | 4.07       |
| AXA                | CS    | FR   | Full Line Insurance               | 2.87       |
| SANOFI             | SAN   | FR   | Pharmaceuticals                   | 4.04       |
| BOUYGUES           | EN    | FR   | Construction                      | 0.95       |
| L'OREAL            | OR    | FR   | Cosmetics                         | 3.93       |
| TOTALENERGIES      | TTE   | FR   | Integrated Oil and Gas            | 0.95       |
| CARREFOUR          | CA    | FR   | Food Retailers and Wholesalers    | 2.00       |
| AIR LIQUIDE        | AI    | FR   | Specialty Chemicals               | 3.07       |
| SAFRAN             | SAF   | FR   | Aerospace                         | 0.95       |
| HERMES INTL        | RMS   | FR   | Clothing and Accessories          | 2.08       |
| TELEPERFORMANCE    | TEP   | FR   | Professional Business Support Ser | 2.17       |
| ATOS               | ATO   | FR   | Computer Services                 | 1.93       |
| CREDIT AGRICOLE    | ACA   | FR   | Banks                             | 1.96       |