

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: www.euronext.com/en/indices/index-rules.

Statistics

March-2019

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap	Q1 2019	12,07%	P/E Incl. Neg LTM	21,30
Free float	weighted	YTD	12,07%	P/E Incl. Neg FY1	15,31
		2018	-17,09%	P/E excl. Neg LTM	22,02
		2017	12,33%	P/E excl. Neg FY1	15,31
		2016	2,74%	Price/Book	2,36
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	2,14
Average	40,61	2 Year	-0,90%	Price/Cash Flow	10,01
Median	31,61	3 Years	3,99%	Dividend Yield (%)	3,59
Largest	165,60	5 Years	4,17%		
Smallest	6,21	Since Base Date 31-déc-2007	0,41%	Risk	
Component Weights	(%)			Sharpe Ratio 1 Year	not calc.
Largest	4,25			Volatility 30 Day	12,10
Smallest	0,93				
Top ten	40,04				

Performance of other versions

EN FR 40 Responsible Investment NR	(%)	EN FR 40 Responsible Investment GR	(%)	EN FR 40 Responsible Investment D5%	(%)
Q1 2019	12,27%	Q1 2019	12,34%	Q1 2019	10,92%
YTD	12,27%	YTD	12,34%	YTD	10,92%
2018	-15,33%	2018	-14,58%	2018	-19,48%
2017	14,49%	2017	15,41%	2017	8,92%
2016	5,15%	2016	6,19%	2016	0,02%

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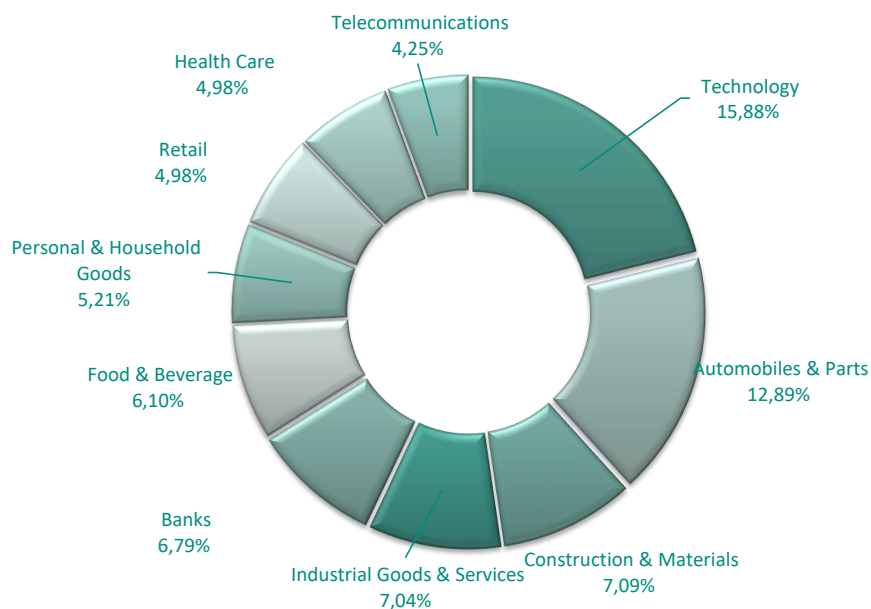
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Index Facts

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 (%)
ORANGE	ORA	FR	Telecommunications	4,25
ATOS	ATO	FR	Technology	4,08
SANOFI	SAN	FR	Health Care	4,03
CAPGEMINI	CAP	FR	Technology	4,03
DASSAULT SYSTEMES	DSY	FR	Technology	4,01
AXA	CS	FR	Insurance	4,01
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	4,00
PEUGEOT	UG	FR	Automobiles & Parts	4,00
VALEO	FR	FR	Automobiles & Parts	3,87
STMICROELECTRONICS	STM	FR	Technology	3,75
L'OREAL	OR	FR	Personal & Household Goods	3,13
VINCI	DG	FR	Construction & Materials	3,09
PERNOD RICARD	RI	FR	Food & Beverage	3,08
AIR LIQUIDE	AI	FR	Chemicals	3,03
DANONE	BN	FR	Food & Beverage	3,02
SCHNEIDER ELECTRIC	SU	FR	Industrial Goods & Services	3,01
RENAULT	RNO	FR	Automobiles & Parts	2,98
ACCOR	AC	FR	Travel & Leisure	2,94
BNP PARIBAS ACT.A	BNP	FR	Banks	2,92
CARREFOUR	CA	FR	Retail	2,90
KERING	KER	FR	Retail	2,08
MICHELIN	ML	FR	Automobiles & Parts	2,04
BOUYGUES	EN	FR	Construction & Materials	2,00
SAINT GOBAIN	SGO	FR	Construction & Materials	2,00
VEOLIA ENVIRON.	VIE	FR	Utilities	1,99
LEGRAND	LR	FR	Industrial Goods & Services	1,98
CREDIT AGRICOLE	ACA	FR	Banks	1,95
TOTAL	FP	FR	Oil & Gas	1,93
SOCIETE GENERALE	GLE	FR	Banks	1,92
PUBLICIS GROUPE SA	PUB	FR	Media	1,89
TECHNIPFMC	FTI	FR	Oil & Gas	1,07
LVMH	MC	FR	Personal & Household Goods	1,05
SAFRAN	SAF	FR	Industrial Goods & Services	1,04
HERMES INTL	RMS	FR	Personal & Household Goods	1,03
SODEXO	SW	FR	Travel & Leisure	1,01
AIRBUS	AIR	FR	Industrial Goods & Services	1,00
VIVENDI	VIV	FR	Media	1,00
ENGIE	ENGI	FR	Utilities	0,99
ESSILORLUXOTTICA	EL	FR	Health Care	0,95
ARCELORMITTAL SA	MT	NL	Basic Resources	0,93