

## Objective

The CAC 40® Governance follows the selection of the CAC 40 but the indices are weighted based on Moody's ESG Responsible Corporate Governance scores. The index serves as an underlying for structured products, funds, exchange traded funds, options and futures.

## 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/indices-documents-by-family>.

## Statistics

March 28, 2024

Market Capitalization	EUR Bil
Full	2,690

Components (full)	EUR Bil
Average	67.1
Median	37.3
Largest	418.0
Smallest	5.7

Component Weights	(%)
Largest	4.16
Smallest	0.94
Top ten	39.83

Performance	(%)
QTD	5.60%
YTD	5.60%
2023	12.73%
2022	-14.30%
2021	26.19%

Annualized	(%)
2 Year	4.92%
3 Years	4.94%
5 Years	5.81%
Since Base Date 31-12-2005	2.12%

Fundamentals	
P/E Incl. Neg LTM	20.50
P/E Incl. Neg FY1	15.28
P/E excl. Neg LTM	20.76
P/E excl. Neg FY1	15.28
Price/Book	2.45
Price/Sales	2.08
Price/Cash Flow	9.22
Dividend Yield (%)	2.93

## Performance of other versions

CAC 40 Governance NR	
QTD	5.69%
YTD	5.69%
2023	15.44%
2022	-12.28%
2021	28.46%

CAC 40 Governance GR	
QTD	5.72%
YTD	5.72%
2023	16.33%
2022	-11.62%
2021	29.28%

CAC 40 Governance Decrement 5%	
QTD	4.40%
YTD	4.40%
2023	9.83%
2022	-16.56%
2021	22.20%

## Index Facts

Categories	Facts
Weighting	Based on Vigeo Eiris Responsible Corporate Governance scores.
Component Number	40
Review of composition	Follows annual/quarterly review scheme of underlying index. Effective after the third Friday of March, June, September and December.
Calculation and Distribution	Price, Gross, Net and Decrement 5%
Date Introduced	CAC 40 Governance Index family was introduced on 21 February 2017
Isin code / Base Value / Base Date	CAC 40 Governance Index (FR0013232188), 1000 as of 31 December 2005
	CAC 40 Governance NR Index (FR0013232196), 1000 as of 31 December 2005
	CAC 40 Governance GR Index (FR0013232204), 1000 as of 31 December 2005
	CAC 40 Governance Decrement 5% Index (FR0013254323), 1000 as of 31 December 2005

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
TELEPERFORMANCE	TEP	FR	Industrials	4.16
UNIBAIL-RODAMCO-WE	URW	FR	Real Estate	4.12
TOTALENERGIES	TTE	FR	Energy	4.08
ORANGE	ORA	FR	Telecommunications	4.07
AXA	CS	FR	Financials	4.00
DANONE	BN	FR	Consumer Staples	3.95
LEGRAND	LR	FR	Industrials	3.93
EDENRED	EDEN	FR	Industrials	3.93
AIR LIQUIDE	AI	FR	Basic Materials	3.88
CAPGEMINI	CAP	FR	Technology	3.69
				<b>39.83</b>

## Portfolio Analysis

### Top Sectors Breakdown

