

CAC 40® Governance Index

Objective

The CAC 40® Governance follows the selection of the CAC 40 but the indices are weighted based on Vigeo Eiris 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/index-rules>.

Statistics

June 30, 2022

Market Capitalization	EUR Bil
Full	1,913

Components (full)	EUR Bil
Average	47.9
Median	27.7
Largest	293.6
Smallest	6.8

Component Weights	(%)
Largest	4.32
Smallest	0.94
Top ten	39.57

Performance	(%)
QTD	-13.28%
YTD	-19.63%
2021	26.19%
2020	-7.23%
2019	22.76%

Annualized	(%)
2 Year	9.14%
3 Years	0.58%
5 Years	-0.04%
Since Base Date 31-12-2005	0.88%

Fundamentals	
P/E Incl. Neg LTM	195.36
P/E Incl. Neg FY1	14.73
P/E excl. Neg LTM	196.41
P/E excl. Neg FY1	14.73
Price/Book	2.56
Price/Sales	2.12
Price/Cash Flow	10.52
Dividend Yield (%)	2.98

Risk	
Sharpe Ratio 1 Year	-
Volatility 30 Day	22.30

Performance of other versions

CAC 40 Governance NR	
QTD	-11.69%
YTD	-18.12%
2021	28.46%
2020	-5.75%
2019	25.98%

CAC 40 Governance GR	
QTD	-11.17%
YTD	-17.63%
2021	29.28%
2020	-5.17%
2019	27.36%

CAC 40 Governance Decrement 5%	
QTD	-12.78%
YTD	-20.13%
2021	22.20%
2020	-10.36%
2019	19.84%

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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 (%)
DANONE	BN	FR	Consumer Staples	4.32
ORANGE	ORA	FR	Telecommunications	4.29
PUBLICIS GROUPE SA	PUB	FR	Consumer Discretionary	4.16
CAPGEMINI	CAP	FR	Technology	4.02
LEGRAND	LR	FR	Industrials	3.96
BNP PARIBAS ACT.A	BNP	FR	Financials	3.91
MICHELIN	ML	FR	Consumer Discretionary	3.88
ENGIE	ENGI	FR	Utilities	3.74
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	3.71
ALSTOM	ALO	FR	Industrials	3.59

39.57

Portfolio Analysis

Top Sectors Breakdown

