

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

December 31, 2021

Market Capitalization	EUR Bil
Full	2,366
Free float	1,658

Components (full)	EUR Bil
Average	59.1
Median	37.4
Largest	367.0
Smallest	8.54

Component Weights	(%)
Largest	4.19
Smallest	0.97
Top ten	40.22

Performance	(%)
Q4 2021	7.37%
YTD	26.19%
2020	-7.23%
2019	22.76%
2018	-17.35%

Annualized	(%)
2 Year	8.20%
3 Years	12.85%
5 Years	5.75%
Since Base Date 31-12-2005	2.29%

Fundamentals	
P/E Incl. Neg LTM	50.05
P/E Incl. Neg FY1	25.58
P/E excl. Neg LTM	50.16
P/E excl. Neg FY1	25.58
Price/Book	4.80
Price/Sales	3.98
Price/Cash Flow	16.37
Dividend Yield (%)	2.00

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	20.44

Performance of other versions

CAC 40 Governance NR	
Q4 2021	7.50%
YTD	28.46%
2020	-5.75%
2019	25.98%
2018	-15.46%

CAC 40 Governance GR	
Q4 2021	7.55%
YTD	29.28%
2020	-5.17%
2019	27.36%
2018	-14.66%

CAC 40 Governance Decrement 5%	
Q4 2021	6.16%
YTD	22.20%
2020	-10.36%
2019	19.84%
2018	-19.61%

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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 (%)
BNP PARIBAS ACT.A	BNP	FR	Banks	4.19
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	4.13
ALSTOM	ALO	FR	Electrical Components	4.08
CAPGEMINI	CAP	FR	Computer Services	4.06
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	4.03
MICHELIN	ML	FR	Tires	4.00
LEGRAND	LR	FR	Electrical Components	3.96
DANONE	BN	FR	Food Products	3.96
ORANGE	ORA	FR	Telecommunications Services	3.95
ENGIE	ENGI	FR	Multi-Utilities	3.87
				40.22

Portfolio Analysis

Top Sectors Breakdown

