

CAC 40[®] Governance

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, that are available on our website, are overseen by the independent Conseil Scientifique that acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products-indices/index-rules>.

Statistics

Dec-20

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap	Q4 2020		21,00%	P/E Incl. Neg LTM	-
Free float		weighted	YTD		-7,23%	P/E Incl. Neg FY1	18,49
			2019		22,76%	P/E excl. Neg LTM	28,46
			2018		-17,35%	P/E excl. Neg FY1	24,26
			2017		11,38%	Price/Book	2,84
						Price/Sales	2,12
						Price/Cash Flow	13,40
						Dividend Yield (%)	1,68%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		44,72	2 Year		6,72%	Sharpe Ratio 1 Year	not calc.
Median		28,84	3 Years		-2,00%	Volatility 30 Day	15,19
Largest		257,88	5 Years		2,32%		
Smallest		8,23	Since Base Date 00-Jan-1900		n.a.		
Component Weights		(%)					
Largest		4,11					
Smallest		0,97					
Top ten		39,8					
Performance others							
#N/A			#N/A			#N/A	
		(%)			(%)		(%)
Q4 2020		21,17%	Q4 2020		21,24%	Q4 2020	19,66%
YTD		-5,75%	YTD		-5,17%	YTD	-10,36%
2019		25,98%	2019		27,36%	2019	19,84%
2018		-15,46%	2018		-14,66%	2018	-19,61%
2017		13,72%	2017		14,73%	2017	8,19%

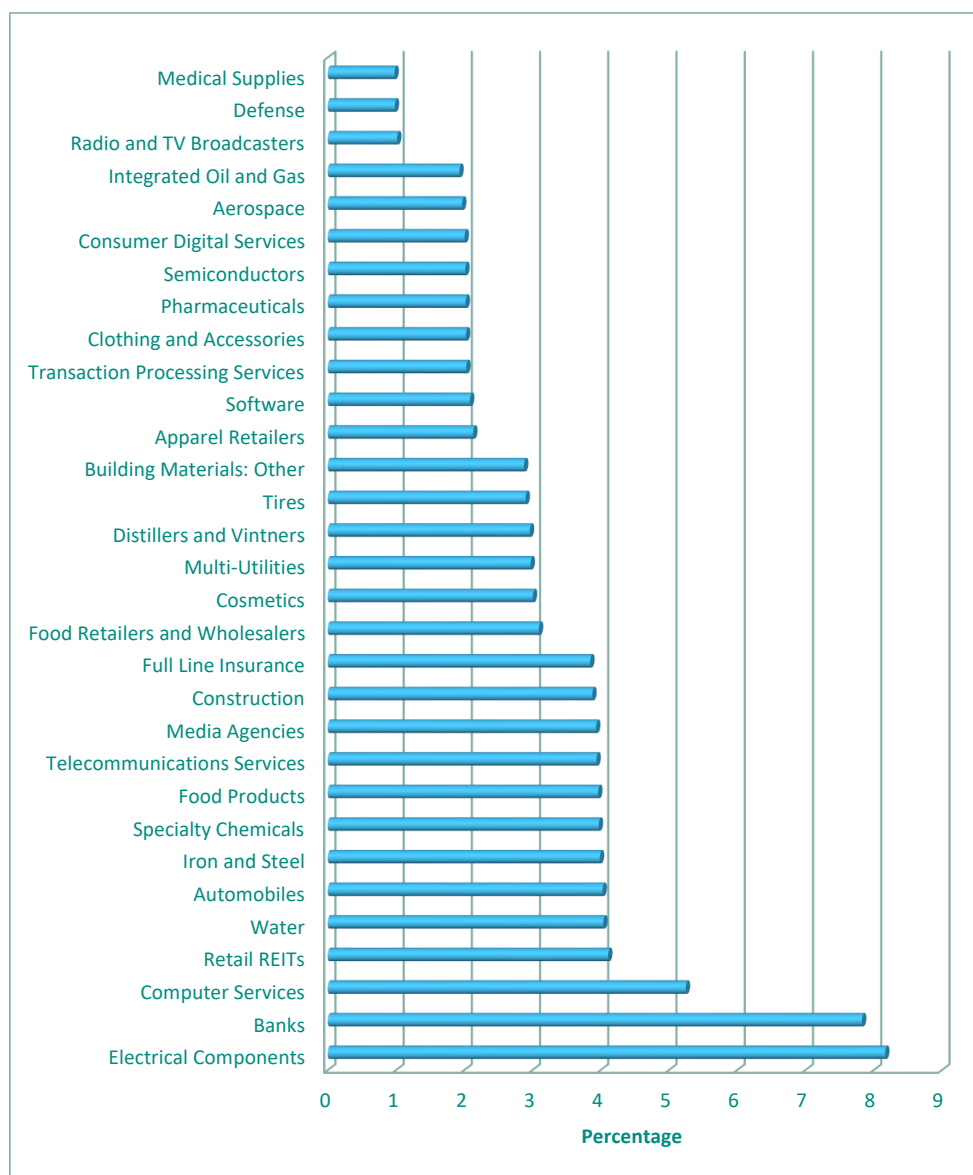
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Index Facts

Categories	Facts
Weighting	4%,3%,2% or 1% Based on Vigeo Eiris Responsible Corporate Governance scores.
Component Number	40
Review Frequency	Quarterly reviews effective after the third Fridays of March, June, September, and December.
Calculation and Distribution	Price, Net Return, Gross Return and Decrement 5% in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	CAC 40 [®] Governance (FR0013232188) 1,000 as of 31 December 2005 CAC 40 [®] Governance NR FR0013232196) 1,000 as of 31 December 2005 CAC 40 [®] Governance GR (FR0013232204) 1,000 as of 31 December 2005 CAC 40 [®] Governance Decrement 5% FR0013254323) 1,000 as of 31 December 2005
Date Introduced	The Price, NR and GR indices were introduced on 21 Feb 2017 The Decrement 5% index was introduced on 9 May 2017
Settlement Procedure	N.A.

Sector Allocation



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	4,11
LEGRAND	LR	FR	Electrical Components	4,10
VEOLIA ENVIRON.	VIE	FR	Water	4,04
ARCELORMITTAL SA	MT	NL	Iron and Steel	3,99
AIR LIQUIDE	AI	FR	Specialty Chemicals	3,97
DANONE	BN	FR	Food Products	3,97
ORANGE	ORA	FR	Telecommunications Services	3,94
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	3,93
BNP PARIBAS ACT.A	BNP	FR	Banks	3,90
AXA	CS	FR	Full Line Insurance	3,85
CAPGEMINI	CAP	FR	Computer Services	3,27
CARREFOUR	CA	FR	Food Retailers and Wholesalers	3,10
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	3,06
PEUGEOT	UG	FR	Automobiles	3,06
L'OREAL	OR	FR	Cosmetics	3,01
ENGIE	ENGI	FR	Multi-Utilities	2,97
PERNOD RICARD	RI	FR	Distillers and Vintners	2,96
SOCIETE GENERALE	GLE	FR	Banks	2,95
MICHELIN	ML	FR	Tires	2,90
SAINT GOBAIN	SGO	FR	Building Materials: Other	2,88
KERING	KER	FR	Apparel Retailers	2,13
DASSAULT SYSTEMES	DSY	FR	Software	2,09
WORLDLINE	WLN	FR	Transaction Processing Services	2,03
SANOFI	SAN	FR	Pharmaceuticals	2,02
STMICROELECTRONICS	STM	FR	Semiconductors	2,02
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	2,01
ATOS	ATO	FR	Computer Services	1,98
BOUYGUES	EN	FR	Construction	1,97
TOTAL	FP	FR	Integrated Oil and Gas	1,93
VINCI	DG	FR	Construction	1,91
HERMES INTL	RMS	FR	Clothing and Accessories	1,02
VIVENDI	VIV	FR	Radio and TV Broadcasters	1,02
ALSTOM	ALO	FR	Electrical Components	1,01
LVMH	MC	FR	Clothing and Accessories	1,01
AIRBUS	AIR	FR	Aerospace	0,99
THALES	HO	FR	Defense	0,98
SAFRAN	SAF	FR	Aerospace	0,98
CREDIT AGRICOLE	ACA	FR	Banks	0,98
ESSILORLUXOTTICA	EL	FR	Medical Supplies	0,98
RENAULT	RNO	FR	Automobiles	0,97