

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

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Mar-21
Full	not mkt cap		Q1 2021	11,41%	P/E Incl. Neg LTM	44,52
Free float	weighted		YTD	11,41%	P/E Incl. Neg FY1	18,87
			2020	-7,23%	P/E excl. Neg LTM	49,40
			2019	22,76%	P/E excl. Neg FY1	18,87
			2018	-17,35%	Price/Book	2,81
					Price/Sales	2,28
					Price/Cash Flow	10,23
					Dividend Yield (%)	2,79%
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		49,44	2 Year	7,14%	Sharpe Ratio 1 Year	not calc.
Median		31,40	3 Years	3,02%	Volatility 30 Day	11,54
Largest		286,75	5 Years	5,38%		
Smallest		7,32	Since Base Date 31-Dec-2005	1,58%		
Component Weights		(%)				
Largest		4,37				
Smallest		0,92				
Top ten		40,04				

Performance others

CAC 40 Governance NR	(%)	CAC 40 Governance GR	(%)	CAC 40 Governance Decrement 5%	(%)
Q1 2021	11,49%	Q1 2021	11,52%	Q1 2021	10,13%
YTD	11,49%	YTD	11,52%	YTD	10,13%
2020	-5,75%	2020	-5,17%	2020	-10,36%
2019	25,98%	2019	27,36%	2019	19,84%
2018	-15,46%	2018	-14,66%	2018	-19,61%

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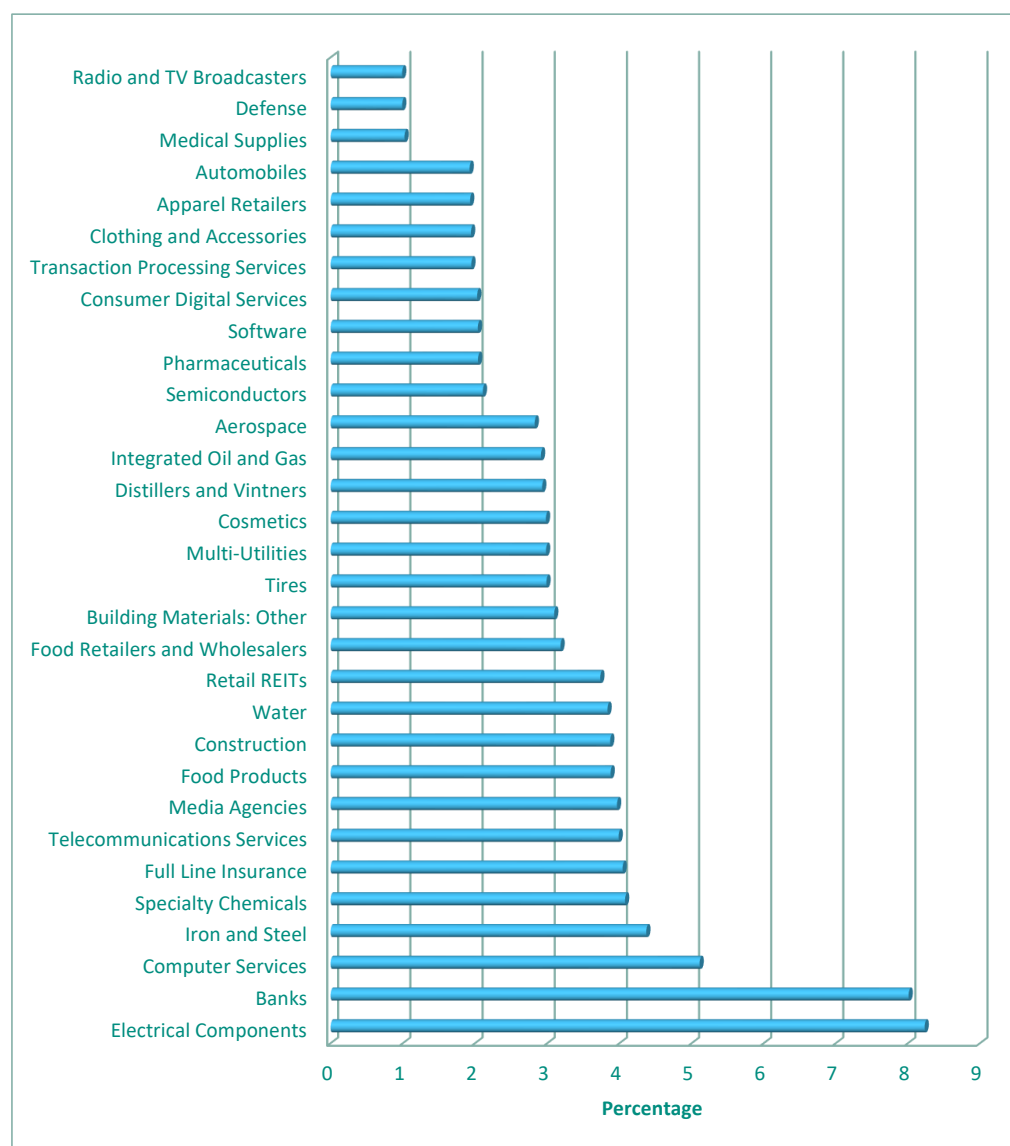
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Index Facts

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 (%)
ARCELORMITTAL SA	MT	NL	Iron and Steel	4,37
LEGRAND	LR	FR	Electrical Components	4,16
AIR LIQUIDE	AI	FR	Specialty Chemicals	4,08
AXA	CS	FR	Full Line Insurance	4,04
ORANGE	ORA	FR	Telecommunications Services	3,99
BNP PARIBAS ACT.A	BNP	FR	Banks	3,98
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	3,97
DANONE	BN	FR	Food Products	3,88
VEOLIA ENVIRON.	VIE	FR	Water	3,83
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	3,73
CARREFOUR	CA	FR	Food Retailers and Wholesalers	3,18
SAINT GOBAIN	SGO	FR	Building Materials: Other	3,10
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	3,07
CAPGEMINI	CAP	FR	Computer Services	3,04
SOCIETE GENERALE	GLE	FR	Banks	3,02
MICHELIN	ML	FR	Tires	2,99
ENGIE	ENGI	FR	Multi-Utilities	2,98
L'OREAL	OR	FR	Cosmetics	2,98
PERNOD RICARD	RI	FR	Distillers and Vintners	2,93
TOTAL	FP	FR	Integrated Oil and Gas	2,91
STMICROELECTRONICS	STM	FR	Semiconductors	2,11
ATOS	ATO	FR	Computer Services	2,07
SANOFI	SAN	FR	Pharmaceuticals	2,04
DASSAULT SYSTEMES	DSY	FR	Software	2,04
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	2,03
BOUYGUES	EN	FR	Construction	1,98
WORLDLINE	WLN	FR	Transaction Processing Services	1,95
KERING	KER	FR	Apparel Retailers	1,93
AIRBUS	AIR	FR	Aerospace	1,90
VINCI	DG	FR	Construction	1,89
ESSILORLUXOTTICA	EL	FR	Medical Supplies	1,02
CREDIT AGRICOLE	ACA	FR	Banks	1,01
ALSTOM	ALO	FR	Electrical Components	1,01
STELLANTIS NV	STLA	FR	Automobiles	1,00
LVMH	MC	FR	Clothing and Accessories	0,99
THALES	HO	FR	Defense	0,99
VIVENDI	VIV	FR	Radio and TV Broadcasters	0,99
HERMES INTL	RMS	FR	Clothing and Accessories	0,95
SAFRAN	SAF	FR	Aerospace	0,93
RENAULT	RNO	FR	Automobiles	0,92