

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	Jun-21	
Full	not mkt cap weighted		Q2 2021	5.01%	P/E Incl. Neg LTM	79.66	
Free float			YTD	16.99%	P/E Incl. Neg FY1	29.25	
			2020	-7.23%	P/E excl. Neg LTM	92.86	
			2019	22.76%	P/E excl. Neg FY1	29.25	
			2018	-17.35%	Price/Book	5.48	
Components (full)		EUR Bil	Annualized		(%)	Price/Sales	4.99
Average		53.9	2 Year	8.34%	Price/Cash Flow	23.01	
Median		31.1	3 Years	5.01%	Dividend Yield (%)	1.89%	
Largest		333.8	5 Years	7.83%			
Smallest		5.64	Since Base Date 31-Dec-2005	1.87%	Risk		
Component Weights		(%)			Sharpe Ratio 1 Year	not calc.	
Largest		15.48			Volatility 30 Day	9.39	
Smallest		0.26					
Top ten		40.16					

Performance others

CAC 40 Governance NR	(%)	CAC 40 Governance GR	(%)	CAC 40 Governance Decrement †	(%)
Q2 2021	6.55%	Q2 2021	7.11%	Q2 2021	5.23%
YTD	18.79%	YTD	19.44%	YTD	15.89%
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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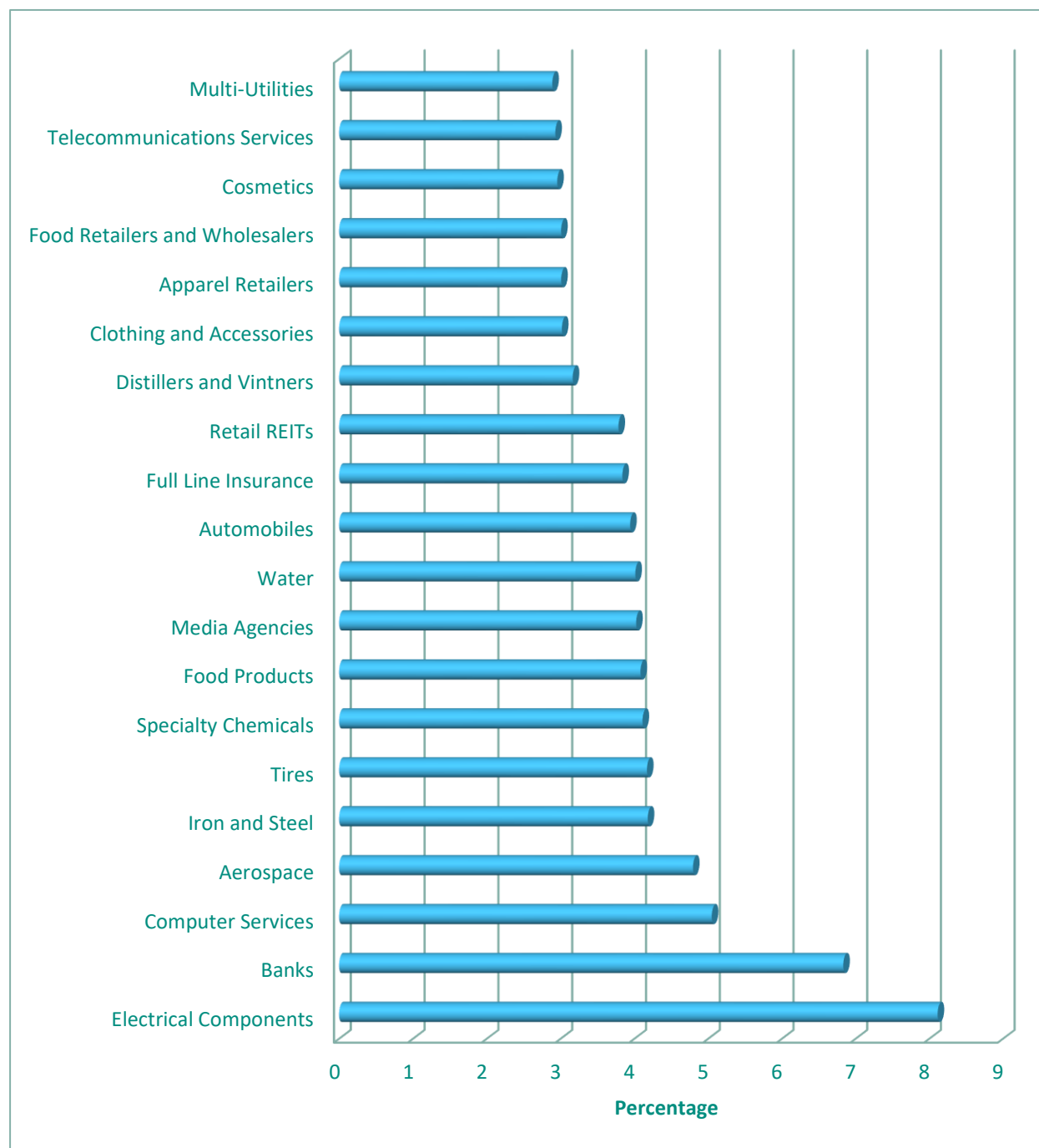
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Index Facts

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 - Top 20



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ARCELORMITTAL SA	MT	NL	Iron and Steel	4.18
STELLANTIS NV	STLA	FR	Automobiles	3.00
AIRBUS	AIR	FR	Aerospace	1.94
STMICROELECTRONICS	STM	FR	Semiconductors	0.99
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	3.78
WORLDLINE	WLN	FR	Transaction Processing Services	2.00
LEGRAND	LR	FR	Electrical Components	4.09
ALSTOM	ALO	FR	Electrical Components	0.97
ENGIE	ENGI	FR	Multi-Utilities	2.89
ORANGE	ORA	FR	Telecommunications Services	2.93
RENAULT	RNO	FR	Automobiles	0.95
BNP PARIBAS ACT.A	BNP	FR	Banks	3.87
SOCIETE GENERALE	GLE	FR	Banks	1.98
DASSAULT SYSTEMES	DSY	FR	Software	1.06
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	4.02
VIVENDI	VIV	FR	Radio and TV Broadcasters	0.99
VINCI	DG	FR	Construction	0.96
CAPGEMINI	CAP	FR	Computer Services	3.11
SAINT GOBAIN	SGO	FR	Building Materials: Other	2.01
VEOLIA ENVIRON.	VIE	FR	Water	4.01
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	3.06
ESSILORLUXOTTICA	EL	FR	Medical Supplies	2.15
KERING	KER	FR	Apparel Retailers	3.01
THALES	HO	FR	Defense	1.02
MICHELIN	ML	FR	Tires	4.17
LVMH	MC	FR	Clothing and Accessories	1.98
PERNOD RICARD	RI	FR	Distillers and Vintners	3.16
DANONE	BN	FR	Food Products	4.08
AXA	CS	FR	Full Line Insurance	3.84
SANOFI	SAN	FR	Pharmaceuticals	2.03
BOUYGUES	EN	FR	Construction	1.90
L'OREAL	OR	FR	Cosmetics	2.96
TOTALENERGIES	TTE	FR	Integrated Oil and Gas	1.90
CARREFOUR	CA	FR	Food Retailers and Wholesalers	3.01
AIR LIQUIDE	AI	FR	Specialty Chemicals	4.11
SAFRAN	SAF	FR	Aerospace	2.86
HERMES INTL	RMS	FR	Clothing and Accessories	1.04
TELEPERFORMANCE	TEP	FR	Professional Business Support Services	1.09
ATOS	ATO	FR	Computer Services	1.94
CREDIT AGRICOLE	ACA	FR	Banks	0.98