

# CAC 40<sup>®</sup> Governance

## Objective

The CAC 40<sup>®</sup> 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: [www.euronext.com/en/indices/index-rules](http://www.euronext.com/en/indices/index-rules).

## Statistics

March-2019

Market Capitalization	EUR Bil
Full	not mkt cap
Free float	weighted

Components (full)	EUR Bil
Average	40,61
Median	31,61
Largest	165,60
Smallest	6,21

Component Weights	(%)
Largest	4,26
Smallest	0,93
Top ten	39,96

## Performance others

CAC 40 Governance NR	(%)
Q1 2019	10,76%
YTD	10,76%
2018	-15,46%
2017	13,72%
2016	9,55%

Performance	(%)
Q1 2019	10,53%
YTD	10,53%
2018	-17,35%
2017	11,38%
2016	6,98%

Annualized	(%)
2 Year	-1,97%
3 Years	4,22%
5 Years	2,68%
Since Base Date 31-déc-2005	0,76%

CAC 40 Governance GR	(%)
Q1 2019	10,85%
YTD	10,85%
2018	-14,66%
2017	14,73%
2016	10,67%

Fundamentals	
P/E Incl. Neg LTM	23,07
P/E Incl. Neg FY1	15,07
P/E excl. Neg LTM	23,79
P/E excl. Neg FY1	15,07
Price/Book	2,25
Price/Sales	1,87
Price/Cash Flow	8,85
Dividend Yield (%)	3,94%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	11,13

CAC 40 Governance Decrement 5%	(%)
Q1 2019	9,43%
YTD	9,43%
2018	-19,61%
2017	8,19%
2016	4,21%

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# CAC 40<sup>®</sup> Governance

## Index Facts

### Categories

Weighting

Component Number

Review Frequency

Calculation and Distribution

Isin code / Base Value / Base Date

Date Introduced

Settlement Procedure

### Facts

4%,3%,2% or1% Based on Vigeo Eiris Responsible Corporate Governance scores.

40

Quarterly reviews effective after the third Fridays of March, June, September, and December.

Price, Net Return, Gross Return and Decrement 5% in EUR; Every 15 seconds during Euronext regulated trading hours

CAC 40<sup>®</sup> Governance (FR0013232188) 1,000 as of 31 December 2005

CAC 40<sup>®</sup> Governance NR (FR0013232196) 1,000 as of 31 December 2005

CAC 40<sup>®</sup> Governance GR (FR0013232204) 1,000 as of 31 December 2005

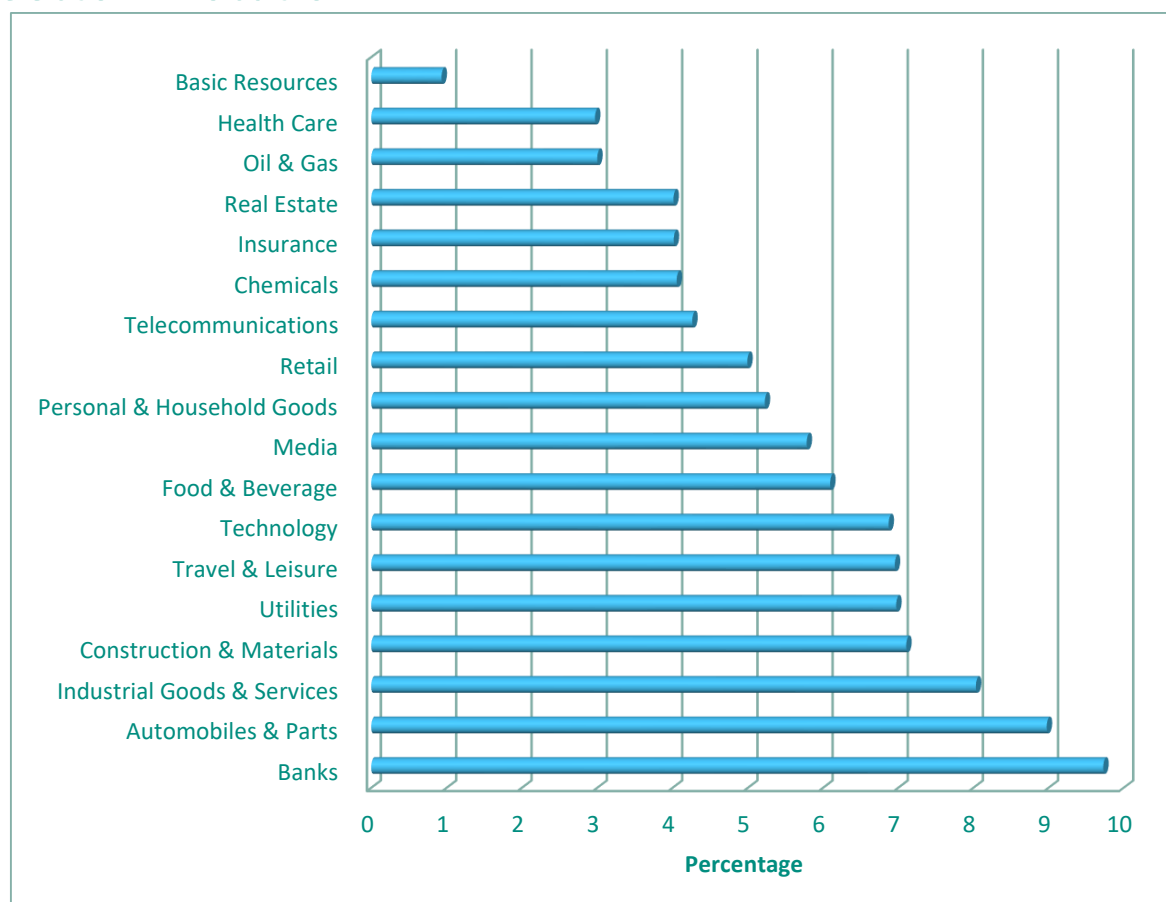
CAC 40<sup>®</sup> Governance Decrement 5% (FR0013254323) 1,000 as of 31 December 2005

The Price, NR and GR indices were introduced on 21 Feb 2017

The Decrement 5% index was introduced on 9 May 2017

N.A.

## Sector Allocation



# CAC 40<sup>®</sup> Governance

## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ORANGE	ORA	FR	Telecommunications	4,26
AIR LIQUIDE	AI	FR	Chemicals	4,06
DANONE	BN	FR	Food & Beverage	4,04
AXA	CS	FR	Insurance	4,02
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	4,01
ENGIE	ENGI	FR	Utilities	3,98
LEGRAND	LR	FR	Industrial Goods & Services	3,97
ACCOR	AC	FR	Travel & Leisure	3,93
BNP PARIBAS ACT.A	BNP	FR	Banks	3,91
PUBLICIS GROUPE SA	PUB	FR	Media	3,78
L'OREAL	OR	FR	Personal & Household Goods	3,14
VINCI	DG	FR	Construction & Materials	3,09
MICHELIN	ML	FR	Automobiles & Parts	3,07
SODEXO	SW	FR	Travel & Leisure	3,02
VEOLIA ENVIRON.	VIE	FR	Utilities	3,00
CREDIT AGRICOLE	ACA	FR	Banks	2,93
CARREFOUR	CA	FR	Retail	2,91
VALEO	FR	FR	Automobiles & Parts	2,91
SOCIETE GENERALE	GLE	FR	Banks	2,89
STMICROELECTRONICS	STM	FR	Technology	2,82
KERING	KER	FR	Retail	2,08
PERNOD RICARD	RI	FR	Food & Beverage	2,06
SANOFI	SAN	FR	Health Care	2,02
CAPGEMINI	CAP	FR	Technology	2,02
SCHNEIDER ELECTRIC	SU	FR	Industrial Goods & Services	2,01
BOUYGUES	EN	FR	Construction & Materials	2,01
PEUGEOT	UG	FR	Automobiles & Parts	2,01
SAINT GOBAIN	SGO	FR	Construction & Materials	2,01
VIVENDI	VIV	FR	Media	2,00
TOTAL	FP	FR	Oil & Gas	1,93
TECHNIPFMC	FTI	FR	Oil & Gas	1,07
LVMH	MC	FR	Personal & Household Goods	1,05
SAFRAN	SAF	FR	Industrial Goods & Services	1,04
HERMES INTL	RMS	FR	Personal & Household Goods	1,03
ATOS	ATO	FR	Technology	1,02
AIRBUS	AIR	FR	Industrial Goods & Services	1,01
DASSAULT SYSTEMES	DSY	FR	Technology	1,01
RENAULT	RNO	FR	Automobiles & Parts	1,00
ESSILORLUXOTTICA	EL	FR	Health Care	0,95
ARCELORMITTAL SA	MT	NL	Basic Resources	0,93