

## Objective

The CAC 40® is a free float market capitalisation weighted index that reflects the performance of the 40 largest and most actively traded shares listed on Euronext Paris, and is the most widely used indicator of the Paris stock market. 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/indices-documents-by-family>.

## Statistics

**March 28, 2024**

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		2,690	QTD		8.78%	P/E Incl. Neg LTM	24.29
Free float		1,871	YTD		8.78%	P/E Incl. Neg FY1	20.04
			2023		16.52%	P/E excl. Neg LTM	24.32
			2022		-9.50%	P/E excl. Neg FY1	20.04
			2021		28.85%	Price/Book	4.18
Components (full)		EUR Bil	Annualized		(%)	Price/Sales	3.23
Average		67.1	2 Year		11.00%	Price/Cash Flow	15.77
Median		37.3	3 Years		10.59%	Dividend Yield (%)	2.93
Largest		418.0	5 Years		8.93%		
Smallest		5.7	Since Base Date 31-12-1987		5.98%		
Component Weights		(%)					
Largest		11.11					
Smallest		0.28					
Top ten		59.86					

## Performance of other versions

CAC 40® GR		CAC 40® NR	
QTD	9.04%	QTD	8.98%
YTD	9.04%	YTD	8.98%
2023	20.14%	2023	19.26%
2022	-6.68%	2022	-7.37%
2021	31.88%	2021	31.07%

## Index Facts

Categories	Facts
Weighting	Based on free float adjusted market Capitalisation subject to weighting cap.
Component Number	40
Review of composition	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	CAC 40 Index family was introduced on 15 June 1988
Isin code / Base Value / Base Date	CAC 40 Index (FR0003500008), 1000 as of 31 December 1987
	CAC 40 GR Index (QS0011131834), 1000 as of 31 December 1987
	CAC 40 NR Index (QS0011131826), 1000 as of 31 December 1987

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
LVMH	MC	FR	Consumer Discretionary	11.11
TOTALENERGIES	TTE	FR	Energy	8.42
SCHNEIDER ELECTRIC	SU	FR	Industrials	6.37
L'OREAL	OR	FR	Consumer Discretionary	5.61
SANOFI	SAN	FR	Health Care	5.49
AIRBUS	AIR	FR	Industrials	5.37
AIR LIQUIDE	AI	FR	Basic Materials	5.36
BNP PARIBAS ACT.A	BNP	FR	Financials	4.10
SAFRAN	SAF	FR	Industrials	4.05
HERMES INTL	RMS	FR	Consumer Discretionary	3.98
				<b>59.86</b>

## Portfolio Analysis

### Top Sectors Breakdown

