

CAC 40[®]

Objective

The CAC 40[®] is a free float market capitalization 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 and selected and free float weighted 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

March-2020

Market Capitalization	EUR Bil
Full	1378,7
Free float	989,0
% of CAC All-Tradable	83,1%

Components (full)	EUR Bil
Average	34,39
Median	21,11
Largest	170,93
Smallest	5,24

Component Weights	(%)
Largest	9,51
Smallest	0,37
Top ten	58,68

Performance others

CAC 40 NR	(%)
Q1 2020	-26,24%
YTD	-26,24%
2019	29,24%
2018	-8,88%
2017	11,69%

Performance	(%)
Q1 2020	-26,46%
YTD	-26,46%
2019	26,37%
2018	-10,95%
2017	9,26%

Annualized	(%)
2 Year	-7,76%
3 Years	-4,97%
5 Years	-2,67%
Since Base Date 31-Dec-1987	4,70%

Performance vs. (YTD)	(%)
CAC All-Tradable	0,35%

CAC 40 GR	(%)
Q1 2020	-26,15%
YTD	-26,15%
2019	30,45%
2018	-8,00%
2017	12,73%

Fundamentals	
P/E Incl. Neg LTM	19,09
P/E Incl. Neg FY1	17,72
P/E excl. Neg LTM	20,43
P/E excl. Neg FY1	17,72
Price/Book	2,68
Price/Sales	2,15
Price/Cash Flow	11,29
Dividend Yield (%)	4,15%

Risk	
Sharpe Ratio 1 Year	(0,44)
Volatility 30 Day	69,35

CAC All-Tradable	(%)
Q1 2020	-26,82%
YTD	-26,82%
2019	25,07%
2018	-11,96%
2017	11,02%

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Index Facts

Categories

Weighting

Component Number

Review Frequency

Calculation and Distribution

Isin code / Base Value / Base Date

Date Introduced

Settlement Procedure

Facts

Free float market capitalization subject to 15% weighting cap

40

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

Annual review of free float each September

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

CAC 40 (FR000350008) 1,000 as of 31 December 1987

CAC 40 NR (QS0011131826) 1,000 as of 31 December 1987

CAC 40 GR (QS0011131834) 1,000 as of 31 December 1987

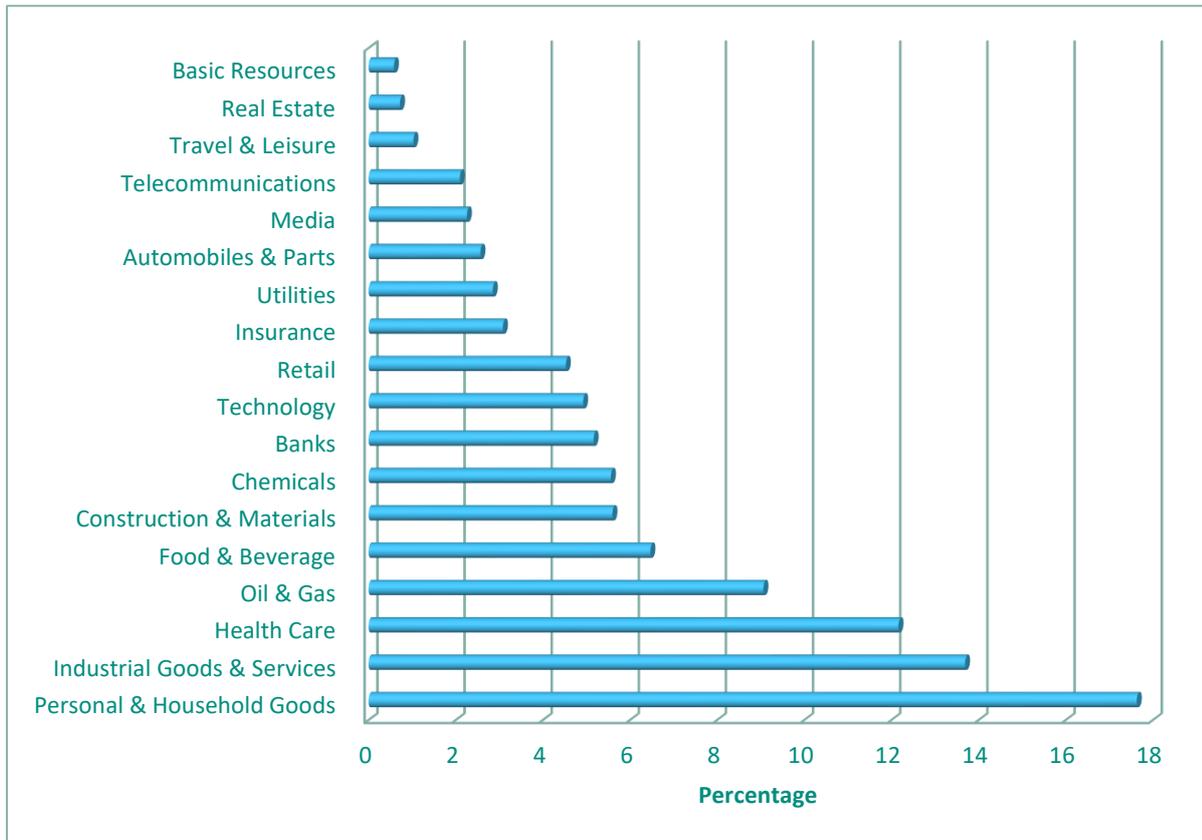
The CAC 40 (PX1) was introduced on 15 June 1988

The CAC 40 NR (PX1NR) was introduced on 3 October 1994

The CAC 40 GR (PX1GR) was introduced on 3 October 1994

The average of values of the CAC 40 calculated between 15.40 and 16.00 CET

Sector Allocation



CAC 40[®]

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
LVMH	MC	FR	Personal & Household Goods	9,51	94,08	0,55
SANOFI	SAN	FR	Health Care	9,13	90,31	0,9
TOTAL	FP	FR	Oil & Gas	9,07	89,66	0,95
L'OREAL	OR	FR	Personal & Household Goods	6,10	60,37	0,45
AIR LIQUIDE	AI	FR	Chemicals	5,56	55,02	1
SCHNEIDER ELECTRIC	SU	FR	Industrial Goods & Services	4,39	43,45	0,95
VINCI	DG	FR	Construction & Materials	3,89	38,51	0,85
DANONE	BN	FR	Food & Beverage	3,86	38,22	0,95
KERING	KER	FR	Retail	3,65	36,06	0,6
AIRBUS	AIR	FR	Industrial Goods & Services	3,50	34,63	0,75
BNP PARIBAS ACT.A	BNP	FR	Banks	3,13	30,94	0,9
AXA	CS	FR	Insurance	3,08	30,50	0,8
ESSILORLUXOTTICA	EL	FR	Health Care	3,03	30,00	0,7
SAFRAN	SAF	FR	Industrial Goods & Services	2,65	26,23	0,8
PERNOD RICARD	RI	FR	Food & Beverage	2,61	25,77	0,75
ORANGE	ORA	FR	Telecommunications	2,10	20,73	0,7
HERMES INTL	RMS	FR	Personal & Household Goods	2,01	19,91	0,3
DASSAULT SYSTEMES	DSY	FR	Technology	1,79	17,75	0,5
ENGIE	ENGI	FR	Utilities	1,74	17,19	0,75
VIVENDI	VIV	FR	Media	1,69	16,67	0,7
LEGRAND	LR	FR	Industrial Goods & Services	1,58	15,60	1
MICHELIN	ML	FR	Automobiles & Parts	1,47	14,58	1
STMICROELECTRONICS	STM	FR	Technology	1,28	12,67	0,7
SOCIETE GENERALE	GLE	FR	Banks	1,26	12,44	0,95
CAPGEMINI	CAP	FR	Technology	1,24	12,24	0,95
VEOLIA ENVIRON.	VIE	FR	Utilities	1,11	11,02	1
SAINT GOBAIN	SGO	FR	Construction & Materials	1,10	10,90	0,9
CARREFOUR	CA	FR	Retail	0,88	8,73	0,75
THALES	HO	FR	Industrial Goods & Services	0,82	8,14	0,5
CREDIT AGRICOLE	ACA	FR	Banks	0,78	7,72	0,4
WORLDLINE	WLN	FR	Industrial Goods & Services	0,74	7,36	0,75
PEUGEOT	UG	FR	Automobiles & Parts	0,72	7,15	0,65
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	0,72	7,13	1
ATOS	ATO	FR	Technology	0,61	6,07	0,9
BOUYGUES	EN	FR	Construction & Materials	0,60	5,96	0,6
ARCELORMITTAL SA	MT	NL	Basic Resources	0,58	5,75	0,65
PUBLICIS GROUPE SA	PUB	FR	Media	0,57	5,65	0,9
SODEXO	SW	FR	Travel & Leisure	0,55	5,45	0,6
ACCOR	AC	FR	Travel & Leisure	0,48	4,73	0,7
RENAULT	RNO	FR	Automobiles & Parts	0,37	3,67	0,7