

## 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

**December 31, 2023**

Market Capitalization	EUR Bil
Full	2,460
Free float	1,717

Components (full)	EUR Bil
Average	61.5
Median	39.0
Largest	368.3
Smallest	4.7

Component Weights	(%)
Largest	10.65
Smallest	0.22
Top ten	59.17

Performance	(%)
QTD	5.72%
YTD	16.52%
2022	-9.50%
2021	28.85%
2020	-7.14%

Annualized	(%)
2 Year	2.69%
3 Years	10.76%
5 Years	9.78%
Since Base Date 31-12-1987	5.77%

Fundamentals	
P/E Incl. Neg LTM	20.32
P/E Incl. Neg FY1	19.09
P/E excl. Neg LTM	20.60
P/E excl. Neg FY1	19.09
Price/Book	3.89
Price/Sales	2.91
Price/Cash Flow	15.40
Dividend Yield (%)	2.98

Risk	
Sharpe Ratio 1 Year	117.0%
Volatility 30 Day	0.07

## Performance of other versions

CAC 40® GR	
QTD	5.93%
YTD	20.14%
2022	-6.68%
2021	31.88%
2020	-4.96%

CAC 40® NR	
QTD	5.88%
YTD	19.26%
2022	-7.37%
2021	31.07%
2020	-5.57%

## 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	10.65
TOTALENERGIES	TTE	FR	Energy	8.90
L'OREAL	OR	FR	Consumer Discretionary	6.29
SCHNEIDER ELECTRIC	SU	FR	Industrials	6.02
SANOFI	SAN	FR	Health Care	5.91
AIR LIQUIDE	AI	FR	Basic Materials	5.34
AIRBUS	AIR	FR	Industrials	4.79
BNP PARIBAS ACT.A	BNP	FR	Financials	4.25
HERMES INTL	RMS	FR	Consumer Discretionary	3.52
VINCI	DG	FR	Industrials	3.50
				<b>59.17</b>

## Portfolio Analysis

### Top Sectors Breakdown

