

# CAC® All-Share Index

## Objective

The CAC® All-Share index consists of companies listed on Euronext Paris. The index is Full Market Capitalisation weighted.

## 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/index-rules>.

## Statistics

June 30, 2022

Market Capitalization	EUR Bil
Full	2,553

Components (full)	EUR Bil
Average	6.2
Median	0.4
Largest	293.6
Smallest	0.001

Component Weights	(%)
Largest	11.49
Smallest	0.000
Top ten	47.24

Performance	(%)
QTD	-11.55%
YTD	-18.64%
2021	28.69%
2020	-3.06%
2019	24.70%

Annualized	(%)
2 Year	9.83%
3 Years	2.81%
5 Years	3.53%
Since Base Date 31-12-2002	4.67%

Fundamentals	
P/E Incl. Neg LTM	-
P/E Incl. Neg FY1	17.74
P/E excl. Neg LTM	79.68
P/E excl. Neg FY1	17.94
Price/Book	5.17
Price/Sales	22.12
Price/Cash Flow	13.80
Dividend Yield (%)	-

Risk	
Sharpe Ratio 1 Year	-
Volatility 30 Day	21.80

## Performance of other versions

CAC All-Share NR	
QTD	-10.08%
YTD	-17.19%
2021	30.64%
2020	-1.71%
2019	27.22%

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## Index Facts

Categories	Facts
Weighting	Based on Full Market Capitalization.
Component Number	Variable
Review of composition	Daily with Semi-Annual Reviews in January and July.
Calculation and Distribution	Price index and Net return index versions are also available.
Date Introduced	CAC All-Share Index family was introduced on 03 January 2005
Isin code / Base Value / Base Date	CAC All-Share Index (QS0010989141), 3000 as of 31 December 2002 CAC All-Share NR Index (QS0011224217), 3000 as of 31 December 2002

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
LVMH	MC	FR	Consumer Discretionary	11.49
L'OREAL	OR	FR	Consumer Discretionary	6.91
TOTALENERGIES	TTE	FR	Energy	5.16
SANOFI	SAN	FR	Health Care	4.77
HERMES INTL	RMS	FR	Consumer Discretionary	4.41
CHRISTIAN DIOR	CDI	FR	Consumer Discretionary	4.00
AIRBUS	AIR	FR	Industrials	2.85
AIR LIQUIDE	AI	FR	Basic Materials	2.63
SCHNEIDER ELECTRIC	SU	FR	Industrials	2.52
ESSILORLUXOTTICA	EL	FR	Health Care	2.50

**47.24**

## Portfolio Analysis

### Top Sectors Breakdown

