

Objective

The CAC® All-Tradable index consists of all companies admitted to listing on Euronext Paris that fulfil the Minimum Free Float Velocity and Market of reference requirement. The index is Free Float Market capitalisation weighted. The index serves as an underlying for structured products, funds and exchange traded funds.

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

June 28, 2024

Market Capitalization	EUR Bil
Full	2,796
Free float	1,889

Components (full)	EUR Bil
Average	13.9
Median	1.8
Largest	356.9
Smallest	0.002

Component Weights	(%)
Largest	9.36
Smallest	0.000
Top ten	54.47

Performance	(%)
QTD	-8.88%
YTD	-1.45%
2023	15.09%
2022	-10.43%
2021	26.15%

Annualized	(%)
2 Year	10.93%
3 Years	3.40%
5 Years	5.25%
Since Base Date 31-12-1990	5.24%

Fundamentals	
P/E Incl. Neg LTM	22.10
P/E Incl. Neg FY1	18.29
P/E excl. Neg LTM	22.23
P/E excl. Neg FY1	18.33
Price/Book	3.66
Price/Sales	2.91
Price/Cash Flow	14.29
Dividend Yield (%)	3.14

Risk	
Sharpe Ratio 1 Year	-
Volatility 30 Day	0.16

Performance of other versions

CAC® All-Tradable GR	
QTD	-6.61%
YTD	1.24%
2023	18.67%
2022	-7.69%
2021	29.07%

CAC® All-Tradable NR	
QTD	-7.16%
YTD	0.59%
2023	17.80%
2022	-8.36%
2021	28.30%

Index Facts

Categories

Weighting

Component Number

Review of composition

Calculation and Distribution

Date Introduced

Isin code / Base Value / Base Date

Facts

Based on Free Float Market Capitalisation.

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Quarterly after the close of the third Friday of March, June, September and December.

Price index, Net return index and Gross return index versions are also available.

CAC All-Tradable Index family was introduced on 31 December 1990

CAC All-Tradable Index (FR0003999499), 1000 as of 31 December 1990

CAC All-Tradable GR Index (QS0011131891), 1000 as of 31 December 1990

CAC All-Tradable NR Index (QS0011131883), 1000 as of 31 December 1990

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
LVMH	MC	FR	Consumer Discretionary	9.36
TOTALENERGIES	TTE	FR	Energy	8.13
SCHNEIDER ELECTRIC	SU	FR	Industrials	6.71
SANOFI	SAN	FR	Health Care	5.35
L'OREAL	OR	FR	Consumer Discretionary	5.17
AIR LIQUIDE	AI	FR	Basic Materials	4.85
AIRBUS	AIR	FR	Industrials	3.97
SAFRAN	SAF	FR	Industrials	3.74
BNP PARIBAS ACT.A	BNP	FR	Financials	3.65
HERMES INTL	RMS	FR	Consumer Discretionary	3.54
				54.47

Portfolio Analysis

Top Sectors Breakdown

