

# CAC 40<sup>®</sup>

## Objective

The CAC 40<sup>®</sup> 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

Dec-20

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	1790,4	Q4 2020	15,57%	P/E Incl. Neg LTM	-
Free float	1267,8	YTD	-7,14%	P/E Incl. Neg FY1	40,47
% of CAC All-Tradable	83,1%	2019	26,37%	P/E excl. Neg LTM	32,01
		2018	-10,95%	P/E excl. Neg FY1	42,54
		2017	9,26%	Price/Book	4,94
<b>Components (full)</b>	<b>EUR Bil</b>			Price/Sales	3,09
Average	44,72	<b>Annualized</b>	<b>(%)</b>	Price/Cash Flow	18,14
Median	28,84	2 Year	8,33%	Dividend Yield (%)	1,90%
Largest	257,88	3 Years	1,48%		
Smallest	8,23	5 Years	3,66%	<b>Risk</b>	
<b>Component Weights</b>	<b>(%)</b>	Since Base Date 31-Dec-1987	5,33%	Sharpe Ratio 1 Year	0,02
Largest	11,19	<b>Performance vs. (YTD)</b>	<b>(%)</b>	Volatility 30 Day	13,04
Smallest	0,58	CAC All-Tradable	-0,75%		
Top ten	56,14				

## Performance others

CAC 40 NR	(%)	CAC 40 GR	(%)	CAC All-Tradable	(%)
Q4 2020	15,70%	Q4 2020	15,75%	Q4 2020	15,40%
YTD	-5,57%	YTD	-4,96%	YTD	-6,39%
2019	29,24%	2019	30,45%	2019	25,07%
2018	-8,88%	2018	-8,00%	2018	-11,96%
2017	11,69%	2017	12,73%	2017	11,02%

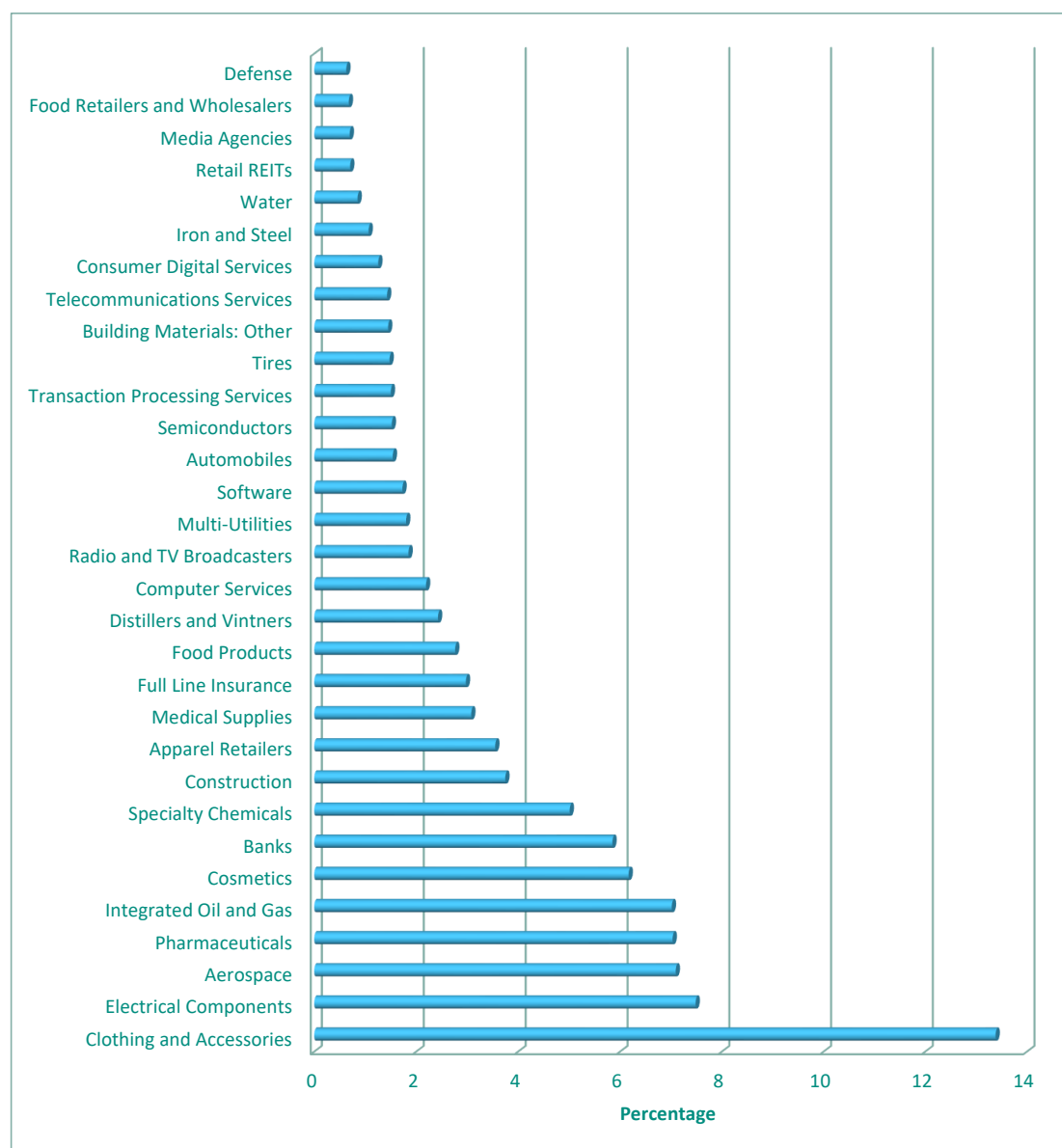
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## Index Facts

Categories	Facts
Weighting	Free float market capitalization subject to 15% weighting cap
Component Number	40
Review Frequency	Quarterly reviews effective after the third Fridays of March, June, September, and December. Annual review of free float each September
Calculation and Distribution	Price, Net Return and Gross Return in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	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
Date Introduced	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
Settlement Procedure	The average of values of the CAC 40 calculated between 15.40 and 16.00 CET

## Sector Allocation



CAC 40<sup>®</sup>

## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
LVMH	MC	FR	Clothing and Accessories	11,19	141,83	0,55
SANOFI	SAN	FR	Pharmaceuticals	7,03	89,17	0,9
TOTAL	FP	FR	Integrated Oil and Gas	7,02	88,97	0,95
L'OREAL	OR	FR	Cosmetics	6,17	78,22	0,45
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	5,03	63,73	0,95
AIR LIQUIDE	AI	FR	Specialty Chemicals	5,01	63,57	1
AIRBUS	AIR	FR	Aerospace	4,16	52,79	0,75
BNP PARIBAS ACT.A	BNP	FR	Banks	3,82	48,49	0,9
KERING	KER	FR	Apparel Retailers	3,55	45,04	0,6
VINCI	DG	FR	Construction	3,14	39,86	0,8
ESSILORLUXOTTICA	EL	FR	Medical Supplies	3,08	39,07	0,7
AXA	CS	FR	Full Line Insurance	2,98	37,74	0,8
SAFRAN	SAF	FR	Aerospace	2,93	37,16	0,8
DANONE	BN	FR	Food Products	2,77	35,07	0,95
PERNOD RICARD	RI	FR	Distillers and Vintners	2,43	30,80	0,75
HERMES INTL	RMS	FR	Clothing and Accessories	2,20	27,86	0,3
VIVENDI	VIV	FR	Radio and TV Broadcasters	1,85	23,46	0,75
ENGIE	ENGI	FR	Multi-Utilities	1,80	22,87	0,75
DASSAULT SYSTEMES	DSY	FR	Software	1,73	21,95	0,5
CAPGEMINI	CAP	FR	Computer Services	1,61	20,41	0,95
LEGRAND	LR	FR	Electrical Components	1,54	19,49	1
STMICROELECTRONICS	STM	FR	Semiconductors	1,52	19,30	0,7
WORLDLINE	WLN	FR	Transaction Processing Services	1,50	19,06	0,85
MICHELIN	ML	FR	Tires	1,48	18,75	1
SAINT GOBAIN	SGO	FR	Building Materials: Other	1,45	18,38	0,9
ORANGE	ORA	FR	Telecommunications Services	1,43	18,13	0,7
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	1,26	15,93	1
SOCIETE GENERALE	GLE	FR	Banks	1,09	13,80	0,95
ARCELORMITTAL SA	MT	NL	Iron and Steel	1,07	13,53	0,65
PEUGEOT	UG	FR	Automobiles	0,96	12,14	0,6
CREDIT AGRICOLE	ACA	FR	Banks	0,94	11,91	0,4
ALSTOM	ALO	FR	Electrical Components	0,92	11,68	0,85
VEOLIA ENVIRON.	VIE	FR	Water	0,85	10,78	0,95
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	0,71	8,94	1
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	0,70	8,83	0,9
CARREFOUR	CA	FR	Food Retailers and Wholesalers	0,68	8,60	0,75
THALES	HO	FR	Defense	0,63	7,98	0,5
BOUYGUES	EN	FR	Construction	0,61	7,67	0,6
ATOS	ATO	FR	Computer Services	0,58	7,40	0,9
RENAULT	RNO	FR	Automobiles	0,58	7,40	0,7