

# 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

						Mar-21		
<b>Market Capitalization</b>		<b>EUR Bil</b>	<b>Performance</b>	<b>(%)</b>	<b>Fundamentals</b>			
Full	1977,4	Q1 2021	9,29%	P/E Incl. Neg LTM	69,97			
Free float	1402,1	YTD	9,29%	P/E Incl. Neg FY1	24,09			
% of CAC All-Tradable	83,7%	2020	-7,14%	P/E excl. Neg LTM	74,96			
<b>Components (full)</b>		<b>EUR Bil</b>	2019	26,37%	P/E excl. Neg FY1	24,09		
Average	49,44	2018	-10,95%	Price/Book	3,94			
Median	31,40	<b>Annualized</b>		<b>(%)</b>	Price/Sales	3,29		
Largest	286,75	2 Year	6,49%	Price/Cash Flow	13,31			
Smallest	7,32	3 Years	5,50%	Dividend Yield (%)	2,32%			
<b>Component Weights</b>		<b>(%)</b>	5 Years	6,71%	<b>Risk</b>			
Largest	11,25	Since Base Date 31-Dec-1987	5,57%	Sharpe Ratio 1 Year			1,74	
Smallest	0,47	<b>Performance vs. (YTD)</b>		<b>(%)</b>	Volatility 30 Day			11,43
Top ten	55,33	CAC All-Tradable	0,57%					
<b>Performance others</b>								
<b>CAC 40 NR</b>	<b>(%)</b>	<b>CAC 40 GR</b>	<b>(%)</b>	<b>CAC All-Tradable</b>	<b>(%)</b>			
Q1 2021	9,51%	Q1 2021	9,59%	Q1 2021	8,72%			
YTD	9,51%	YTD	9,59%	YTD	8,72%			
2020	-5,57%	2020	-4,96%	2020	-6,39%			
2019	29,24%	2019	30,45%	2019	25,07%			
2018	-8,88%	2018	-8,00%	2018	-11,96%			

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# CAC 40<sup>®</sup>

## 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 in 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

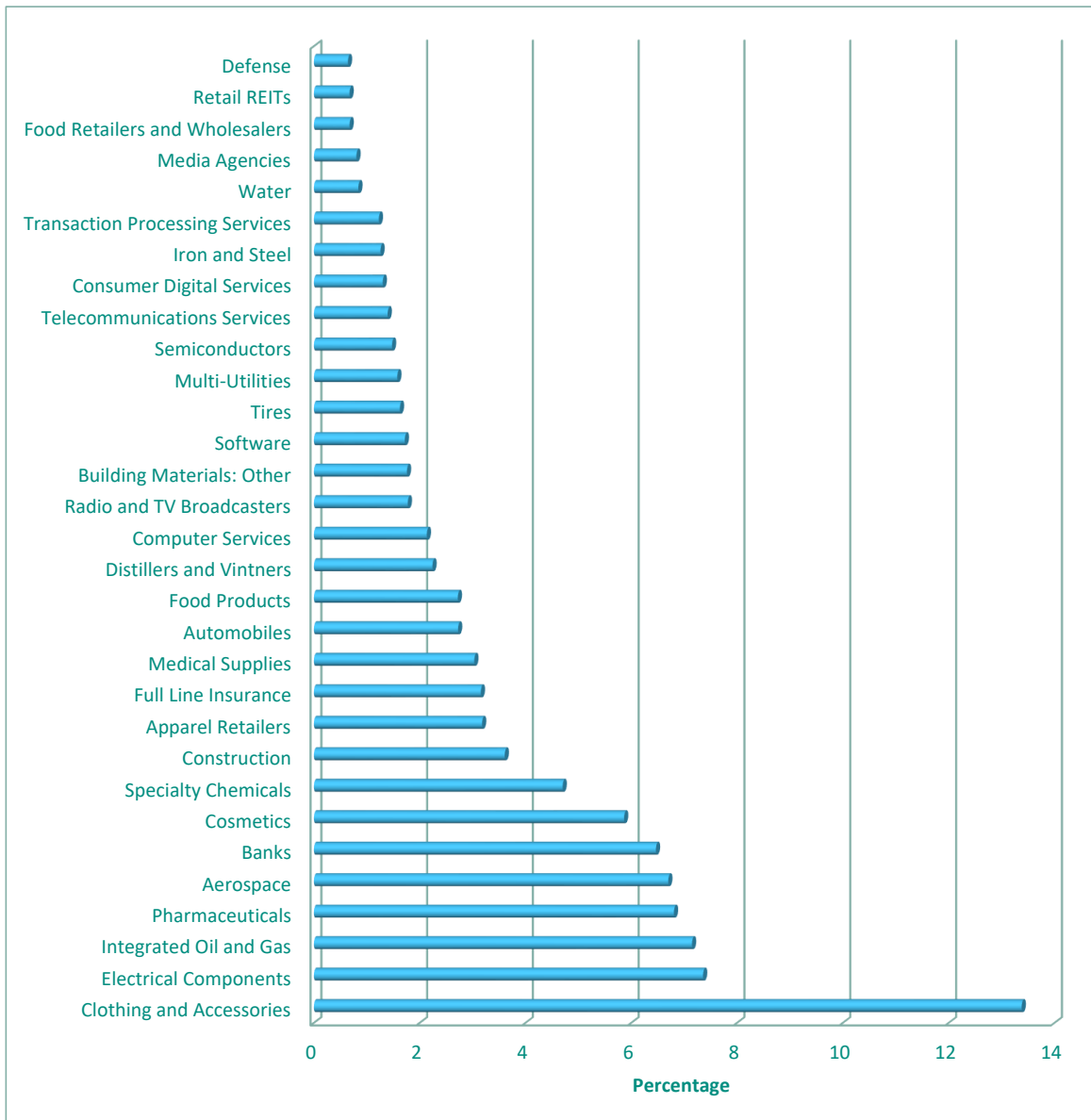
The CAC 40 (PX1) was introduced on 15 June 1988

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<sup>®</sup>

## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
LVMH	MC	FR	Clothing and Accessories	11,25	157,71	0,55
TOTAL	FP	FR	Integrated Oil and Gas	7,15	100,25	0,95
SANOFI	SAN	FR	Pharmaceuticals	6,81	95,46	0,90
L'OREAL	OR	FR	Cosmetics	5,87	82,25	0,45
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	5,00	70,17	0,95
AIR LIQUIDE	AI	FR	Specialty Chemicals	4,70	65,96	1,00
BNP PARIBAS ACT.A	BNP	FR	Banks	4,16	58,36	0,90
AIRBUS	AIR	FR	Aerospace	4,05	56,77	0,75
KERING	KER	FR	Apparel Retailers	3,18	44,60	0,60
AXA	CS	FR	Full Line Insurance	3,16	44,26	0,80
VINCI	DG	FR	Construction	3,05	42,80	0,80
ESSILORLUXOTTICA	EL	FR	Medical Supplies	3,03	42,53	0,70
DANONE	BN	FR	Food Products	2,72	38,16	0,95
SAFRAN	SAF	FR	Aerospace	2,65	37,19	0,80
PERNOD RICARD	RI	FR	Distillers and Vintners	2,24	31,44	0,75
STELLANTIS NV	STLA	FR	Automobiles	2,18	30,58	0,65
HERMES INTL	RMS	FR	Clothing and Accessories	2,13	29,90	0,30
VIVENDI	VIV	FR	Radio and TV Broadcasters	1,78	24,90	0,75
SAINT GOBAIN	SGO	FR	Building Materials: Other	1,76	24,67	0,90
DASSAULT SYSTEMES	DSY	FR	Software	1,72	24,10	0,50
CAPGEMINI	CAP	FR	Computer Services	1,67	23,36	0,95
MICHELIN	ML	FR	Tires	1,63	22,80	1,00
ENGIE	ENGI	FR	Multi-Utilities	1,58	22,11	0,75
LEGRAND	LR	FR	Electrical Components	1,51	21,18	1,00
STMICROELECTRONICS	STM	FR	Semiconductors	1,48	20,71	0,70
ORANGE	ORA	FR	Telecommunications Services	1,40	19,56	0,70
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	1,30	18,25	1,00
SOCIETE GENERALE	GLE	FR	Banks	1,29	18,09	0,95
ARCELORMITTAL SA	MT	NL	Iron and Steel	1,26	17,66	0,65
WORLDLINE	WLN	FR	Transaction Processing Services	1,23	17,22	0,85
CREDIT AGRICOLE	ACA	FR	Banks	1,02	14,24	0,40
ALSTOM	ALO	FR	Electrical Components	0,84	11,84	0,75
VEOLIA ENVIRON.	VIE	FR	Water	0,84	11,78	0,95
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	0,80	11,27	0,90
CARREFOUR	CA	FR	Food Retailers and Wholesalers	0,68	9,47	0,75
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	0,67	9,46	1,00
THALES	HO	FR	Defense	0,64	9,03	0,50
BOUYGUES	EN	FR	Construction	0,56	7,80	0,60
RENAULT	RNO	FR	Automobiles	0,55	7,64	0,70
ATOS	ATO	FR	Computer Services	0,47	6,59	0,90