Objective

The CAC 40® 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					Jun-21
Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2156.1	Q2 2021	7.26%	P/E Incl. Neg LTM	72.23
Free float	1501.3	YTD	17.23%	P/E Incl. Neg FY1	25.96
% of CAC All-Tradable	83.9%	2020	-7.14%	P/E excl. Neg LTM	86.86
		2019	26.37%	P/E excl. Neg FY1	25.96
Components (full)	EUR Bil	2018	-10.95%	Price/Book	4.56
Average	53.9			Price/Sales	3.93
Median	31.1	Annualized	(%)	Price/Cash Flow	19.23
Largest	333.8	2 Year	8.39%	Dividend Yield (%)	2.10%
Smallest	5.64	3 Years	6.92%		
		5 Years	8.96%	Risk	
Component Weights	(%)	Since Base Date 31-Dec-1987	5.75%	Sharpe Ratio 1 Year	1.99
Largest	12.23			Volatility 30 Day	9.28
Smallest	0.34	Performance vs. (YTD)	(%)		
Top ten	56.19	CAC All-Tradable	1.30%		
Performance others					
CAC 40 NR	(%)	CAC 40 GR	(%)	CAC All-Tradable	(%)
Q2 2021	8.59%	Q2 2021	9.07%	Q2 2021	6.63%
YTD	18.91%	YTD	19.52%	YTD	15.93%
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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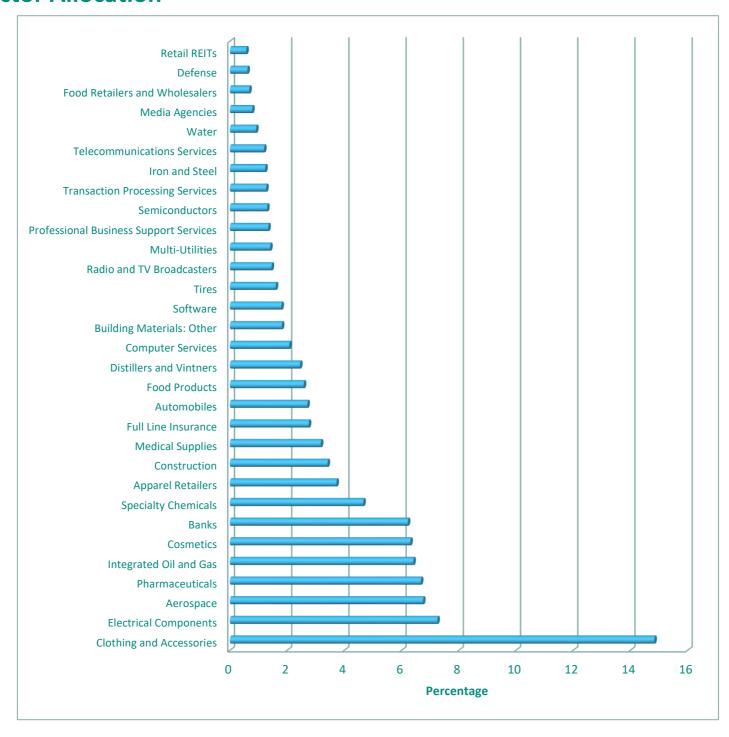
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Index Facts

Categories	Facts Free float market capitalization subject to 15% weighting cap					
Weighting						
Component Number	40					
Review Frequency	Quarterly reviews effective after the third Fridays of March, June, September, and December. Annual review of free float each in 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



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CAC 40[®]

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
ARCELORMITTAL SA	MT	NL	Iron and Steel	1.24	18.53	0.65
STELLANTIS NV	STLA	FR	Automobiles	2.24	33.54	0.65
AIRBUS	AIR	FR	Aerospace	4.25	63.77	0.75
STMICROELECTRONICS	STM	FR	Semiconductors	1.30	19.51	0.70
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	0.57	8.59	0.85
WORLDLINE	WLN	FR	Transaction Processing Services	1.27	19.02	0.85
LEGRAND	LR	FR	Electrical Components	1.59	23.83	1.00
ALSTOM	ALO	FR	Electrical Components	0.90	13.44	0.85
ENGIE	ENGI	FR	Multi-Utilities	1.41	21.10	0.75
ORANGE	ORA	FR	Telecommunications Services	1.19	17.90	0.70
RENAULT	RNO	FR	Automobiles	0.47	7.06	0.70
BNP PARIBAS ACT.A	BNP	FR	Banks	3.97	59.47	0.90
SOCIETE GENERALE	GLE	FR	Banks	1.34	20.15	0.95
DASSAULT SYSTEMES	DSY	FR	Software	1.80	27.02	0.50
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	0.78	11.69	0.90
VIVENDI	VIV	FR	Radio and TV Broadcasters	1.46	21.84	0.65
VINCI	DG	FR	Construction	2.94	44.09	0.80
CAPGEMINI	CAP	FR	Computer Services	1.74	26.08	0.95
SAINT GOBAIN	SGO	FR	Building Materials: Other	1.82	27.23	0.90
VEOLIA ENVIRON.	VIE	FR	Water	0.92	13.73	0.95
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	4.77	71.48	0.95
ESSILORLUXOTTICA	EL	FR	Medical Supplies	3.18	47.67	0.70
KERING	KER	FR	Apparel Retailers	3.72	55.84	0.60
THALES	НО	FR	Defense	0.61	9.17	0.50
MICHELIN	ML	FR	Tires	1.60	24.03	1.00
LVMH	MC	FR	Clothing and Accessories	12.24	183.59	0.55
PERNOD RICARD	RI	FR	Distillers and Vintners	2.45	36.77	0.75
DANONE	BN	FR	Food Products	2.58	38.73	0.95
AXA	CS	FR	Full Line Insurance	2.76	41.36	0.80
SANOFI	SAN	FR	Pharmaceuticals	6.68	100.12	0.90
BOUYGUES	EN	FR	Construction	0.47	7.11	0.60
L'OREAL	OR	FR	Cosmetics	6.31	94.58	0.45
TOTALENERGIES	TTE	FR	Integrated Oil and Gas	6.41	96.17	0.95
CARREFOUR	CA	FR	Food Retailers and Wholesalers	0.68	10.17	0.75
AIR LIQUIDE	Al	FR	Specialty Chemicals	4.66	69.92	1.00
SAFRAN	SAF	FR	Aerospace	2.50	37.47	0.80
HERMES INTL	RMS	FR	Clothing and Accessories	2.59	38.91	0.30
TELEPERFORMANCE	TEP	FR	Professional Business Support Services	1.34	20.10	1.00
ATOS	ATO	FR	Computer Services	0.34	5.08	0.90
CREDIT AGRICOLE	ACA	FR	Banks	0.91	13.63	0.40

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