

# CAC 40®

## 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

June-2020

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	1559,3	Q2 2020	12,28%	P/E Incl. Neg LTM	23,03
Free float	1118,5	YTD	-17,43%	P/E Incl. Neg FY1	25,88
% of CAC All-Tradable	83,2%	2019	26,37%	P/E excl. Neg LTM	24,11
		2018	-10,95%	P/E excl. Neg FY1	26,01
		2017	9,26%	Price/Book	3,12
<b>Components (full)</b>	<b>EUR Bil</b>	<b>Annualized</b>	<b>(%)</b>	Price/Sales	2,50
Average	38,9	2 Year	-3,71%	Price/Cash Flow	17,20
Median	25,55	3 Years	-1,22%	Dividend Yield (%)	2,13%
Largest	197,21	5 Years	0,60%		
Smallest	6,55	Since Base Date 31-Dec-1987	5,04%	<b>Risk</b>	
				Sharpe Ratio 1 Year	(0,13)
<b>Component Weights</b>	<b>(%)</b>	<b>Performance vs. (YTD)</b>	<b>(%)</b>	Volatility 30 Day	29,38
Largest	9,70	CAC All-Tradable	-0,02%		
Smallest	0,41				
Top ten	57,49				
<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>
Q2 2020	13,14%	Q2 2020	13,48%	Q2 2020	12,85%
YTD	-16,54%	YTD	-16,19%	YTD	-17,42%
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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# 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 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

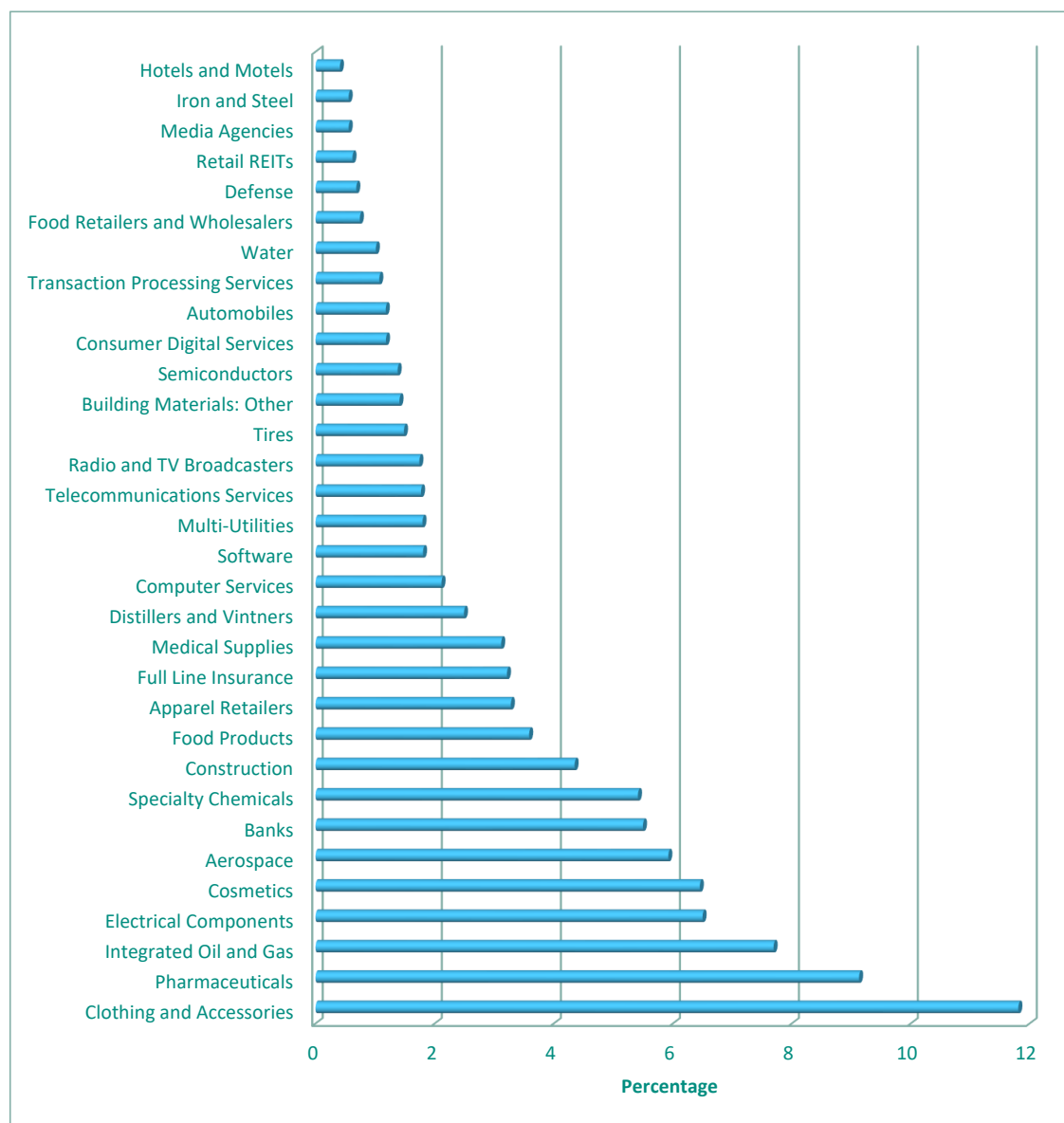
The CAC 40 (PX1) was introduced on 15 June 1988

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	9,70	108,55	0,55
SANOFI	SAN	FR	Pharmaceuticals	9,13	102,15	0,9
TOTAL	FP	FR	Integrated Oil and Gas	7,70	86,07	0,95
L'OREAL	OR	FR	Cosmetics	6,45	72,20	0,45
AIR LIQUIDE	AI	FR	Specialty Chemicals	5,41	60,57	1
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	4,89	54,67	0,95
VINCI	DG	FR	Construction	3,74	41,88	0,85
DANONE	BN	FR	Food Products	3,59	40,12	0,95
BNP PARIBAS ACT.A	BNP	FR	Banks	3,56	39,78	0,9
AIRBUS	AIR	FR	Aerospace	3,31	37,07	0,75
KERING	KER	FR	Apparel Retailers	3,28	36,69	0,6
AXA	CS	FR	Full Line Insurance	3,21	35,96	0,8
ESSILORLUXOTTICA	EL	FR	Medical Supplies	3,12	34,87	0,7
SAFRAN	SAF	FR	Aerospace	2,61	29,20	0,8
PERNOD RICARD	RI	FR	Distillers and Vintners	2,49	27,88	0,75
HERMES INTL	RMS	FR	Clothing and Accessories	2,11	23,56	0,3
DASSAULT SYSTEMES	DSY	FR	Software	1,81	20,19	0,5
ENGIE	ENGI	FR	Multi-Utilities	1,80	20,09	0,75
ORANGE	ORA	FR	Telecommunications Services	1,77	19,82	0,7
VIVENDI	VIV	FR	Radio and TV Broadcasters	1,74	19,51	0,7
LEGRAND	LR	FR	Electrical Components	1,61	18,04	1
MICHELIN	ML	FR	Tires	1,49	16,61	1
CAPGEMINI	CAP	FR	Computer Services	1,45	16,20	0,95
SAINT GOBAIN	SGO	FR	Building Materials: Other	1,41	15,77	0,9
STMICROELECTRONICS	STM	FR	Semiconductors	1,38	15,42	0,7
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	1,18	13,23	1
SOCIETE GENERALE	GLE	FR	Banks	1,07	12,00	0,95
WORLDLINE	WLN	FR	Transaction Processing Services	1,07	11,98	0,85
VEOLIA ENVIRON.	VIE	FR	Water	1,01	11,33	1
CREDIT AGRICOLE	ACA	FR	Banks	0,87	9,72	0,4
PEUGEOT	UG	FR	Automobiles	0,76	8,52	0,65
CARREFOUR	CA	FR	Food Retailers and Wholesalers	0,74	8,33	0,75
THALES	HO	FR	Defense	0,68	7,66	0,5
ATOS	ATO	FR	Computer Services	0,67	7,46	0,9
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	0,62	6,94	1
BOUYGUES	EN	FR	Construction	0,61	6,79	0,6
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	0,56	6,23	0,9
ARCELORMITTAL SA	MT	NL	Iron and Steel	0,56	6,22	0,65
RENAULT	RNO	FR	Automobiles	0,42	4,67	0,7
ACCOR	AC	FR	Hotels and Motels	0,41	4,58	0,7