

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

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The index rules, that are available on our website, are overseen by the independent Conseil Scientifique that acts as Supervi sor. All our rulebooks can be found on the following webpage: https://live.euronext.com/en/products-indices/index-rules.

Statistics					September-2020	
Market Capitalization	EUR Bil	Performance	(%)	Fundamentals		
Full	1529,0	Q3 2020	-2,69%	P/E Incl. Neg LTM	-	
Free float	1089,9	YTD	-19,65%	P/E Incl. Neg FY1	30,70	
% of CAC All-Tradable	82,4%	2019	26,37%	P/E excl. Neg LTM	27,84	
		2018	-10,95%	P/E excl. Neg FY1	30,94	
Components (full)	EUR Bil	2017	9,26%	Price/Book	4,26	
Average	38,21			Price/Sales	2,78	
Median	23,77	Annualized	(%)	Price/Cash Flow	14,92	
Largest	201,60	2 Year	-6,49%	Dividend Yield (%)	2,21%	
Smallest	4,36	3 Years	-3,41%			
		5 Years	1,52%	Risk		
Component Weights	(%)	Since Base Date 31-Dec-1987	4,91%	Sharpe Ratio 1 Year	(0,26)	
Largest	10,17			Volatility 30 Day	20,26	
Smallest	0,4	Performance vs. (YTD)	(%)			
Top ten	57,2	CAC All-Tradable	-0,77%			
Performance others						
CAC 40 NR	(%)	CAC 40 GR	(%)	CAC All-Tradable	(%)	
Q3 2020	-2,21%	Q3 2020	-2,03%	Q3 2020	-1,78%	
YTD	-18,39%	YTD	-17,90%	YTD	-18,88%	
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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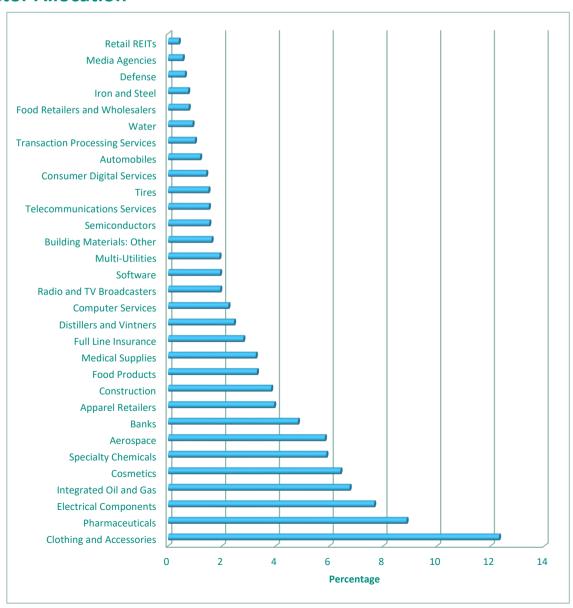
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Index Facts

Categories	Facts				
Weighting	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				
Component Number					
Review Frequency					
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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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
LVMH	MC	FR	Clothing and Accessories	10,17	110,88	0,55
SANOFI	SAN	FR	Pharmaceuticals	8,87	96,68	0,9
TOTAL	FP	FR	Integrated Oil and Gas	6,75	73,60	0,95
L'OREAL	OR	FR	Cosmetics	6,41	69,87	0,45
AIR LIQUIDE	Al	FR	Specialty Chemicals	5,89	64,16	1
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	5,24	57,13	0,95
KERING	KER	FR	Apparel Retailers	3,95	43,01	0,6
AIRBUS	AIR	FR	Aerospace	3,35	36,50	0,75
DANONE	BN	FR	Food Products	3,30	36,02	0,95
ESSILORLUXOTTICA	EL	FR	Medical Supplies	3,26	35,58	0,7
VINCI	DG	FR	Construction	3,22	35,04	0,8
BNP PARIBAS ACT.A	BNP	FR	Banks	3,20	34,84	0,9
AXA	CS	FR	Full Line Insurance	2,80	30,51	0,8
SAFRAN	SAF	FR	Aerospace	2,48	27,06	0,8
PERNOD RICARD	RI	FR	Distillers and Vintners	2,45	26,74	0,75
HERMES INTL	RMS	FR	Clothing and Accessories	2,14	23,32	0,3
VIVENDI	VIV	FR	Radio and TV Broadcasters	1,94	21,16	0,75
DASSAULT SYSTEMES	DSY	FR	Software	1,94	21,11	0,5
ENGIE	ENGI	FR	Multi-Utilities	1,91	20,86	0,75
LEGRAND	LR	FR	Electrical Components	1,67	18,20	1
CAPGEMINI	CAP	FR	Computer Services	1,62	17,67	0,95
SAINT GOBAIN	SGO	FR	Building Materials: Other	1,62	17,65	0,9
STMICROELECTRONICS	STM	FR	Semiconductors	1,54	16,74	0,7
ORANGE	ORA	FR	Telecommunications Services	1,52	16,54	0,7
MICHELIN	ML	FR	Tires	1,50	16,38	1
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	1,42	15,48	1
WORLDLINE	WLN	FR	Transaction Processing Services	1,00	10,93	0,85
VEOLIA ENVIRON.	VIE	FR	Water	0,91	9,93	0,95
SOCIETE GENERALE	GLE	FR	Banks	0,84	9,18	0,95
CREDIT AGRICOLE	ACA	FR	Banks	0,79	8,62	0,4
PEUGEOT	UG	FR	Automobiles	0,77	8,41	0,6
CARREFOUR	CA	FR	Food Retailers and Wholesalers	0,77	8,38	0,75
ALSTOM	ALO	FR	Electrical Components	0,75	8,20	0,85
ARCELORMITTAL SA	MT	NL	Iron and Steel	0,75	8,16	0,65
THALES	НО	FR	Defense	0,63	6,84	0,5
ATOS	ATO	FR	Computer Services	0,62	6,81	0,9
BOUYGUES	EN	FR	Construction	0,62	6,75	0,6
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	0,55	5,97	0,9
RENAULT	RNO	FR	Automobiles	0,42	4,59	0,7
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	0,40	4,36	1

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