

The CAC 40®, the most widely-used indicator of the Paris market, reflects the performance of the 40 largest equities listed in France

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The CAC 40®, the most widely-used indicator of the Paris market, reflects the performance of the 40 largest equities listed in France, measured by free-float market capitalisation and liquidity. Its movements are closely correlated with trends in the market as a whole. It serves as the underlying for futures and options traded on Liffe, NYSE Euronext’s leading

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CAC 40

FULL MARKET CAP OF CONSTITUENTS (IN MILLIONS)

Largest	Average	Median	Smallest	Total Index Value
€ 93,114.97	€ 24,971.31	€ 16,827.17	€ 5,054.03	€ 998,852.56

CAC 40 PERFORMANCE OF EUR 10,000



CONTACTS

U.S. Index Representative
 Nicholas L. Aninos Jr.
 212-656-2723
 naninos@nyx.com

European Index Representative
 Harrold Prins
 +31 20 550 4695
 hprins@nyx.com
 indexlicence@nyx.com

BEST PERFORMANCE SINCE 2000

	PERFORMANCE	DATE
Day	11.18%	Monday, October 13, 2008
Week	13.41%	24-11-08 - 28-11-08
Month	13.41%	Oct-02
Quarter	20.86%	Q3 2009

TOP 10 LARGEST COMPANIES

COMPANY	WEIGHT	COMPANY	WEIGHT
TOTAL	12.05%	FRANCE TELECOM	4.16%
SANOFI-AVENTIS	7.66%	DANONE	3.94%
BNP PARIBAS ACT A	6.56%	SCHNEIDER ELECTRIC	3.91%
GDF SUEZ	4.78%	SOCIETE GENERALE	3.88%
LVMH	4.34%	AIR LIQUIDE	3.86%
		% Weight Top 10 holdings	55.14%

RISK MEASURES

	3 YEAR	5 YEAR	10 YEAR
Standard Deviation	6.47	5.51	5.53
Mean	-0.86	-0.21	-0.21
Sharpe Ratio	-0.36	-0.37	-0.10

*Risk Measures based on monthly returns

TRAILING TOTAL RETURNS

	%	performance € 10K
6-Months	10.51	€ 11,051.12
1-Year	-3.34	€ 9,665.81
3-Year Annualised	-12.16	€ 6,777.21
5-Year Annualised	-4.20	€ 8,069.13
10-Year Annualised	-4.33	€ 6,420.03
Annualised since Inception	5.98	€ 38,047.80

YEARLY AVERAGE VOLATILITY

2010	2009	2008	2007	2006	2005	2004	2003	2002	2001	2000
24.30	31.07	32.04	19.36	16.16	13.37	17.86	29.42	34.83	25.48	24.35

SPECIFICATIONS

Eligible Securities

Companies listed on Euronext Paris equity market. This includes companies with Euronext Paris as market of reference and, subject to specific criteria, companies with a market of reference that is not Euronext Paris

Selection

The list of candidate stocks are made up of the 40 most representative stocks in terms of free-float adjusted capitalisation and turnover

Weighting

Based on free-float adjusted market capitalisation, the free-float is rounded up to the next multiple of 5%.

Weighting Cap Applied

Yes (15%)

Review

Quarterly

Free-Float Review

Annual review (except in special cases) based on the available information at the end of August. The effective date is the 3rd Friday of September

Capping Review

Annual review (as of free-float reviews) at the same effective date, barring exceptional circumstances

Calculated

Continuously (every 15 seconds)

Base Value

1.000 as of December 31, 1987

Historical Data Available

As of December 31, 1987

Return Indices Available

Net and Gross return Indices (CAC 40 NR and CAC 40 GR)

Other linked Indices

CAC 40 Volatility, CAC 40 Equal Weight, CAC 40 Equal Weight NR, CAC 40 Equal Weight GR, CAC High Dividend, CAC 40 Dividend Index, CAC 40 Leverage, CAC 40 Leverage NR, CAC 40 X3 Leverage NR, CAC 40 X4 Leverage NR, CAC 40 X5 Leverage NR, CAC 40 X Bear, CAC 40 Short, CAC 40 Double Short, CAC 40 X3 Short GR, CAC 40 X4 Short GR, CAC 40 X5 Short GR, CAC 40 Covered Call, CAC 40 Protective Put

Derivatives

Futures, options, ETF's and structured products

ISIN

FR0003500008

Bloomberg Code

CAC:IND

Reuters Code

.CAC40

All data as of December 31, 2010 unless otherwise indicated.

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NYSE Euronext

11 Wall Street
New York, NY 10005
www.nyseeuronext.com
+1 212 656 3000

Euronext Paris

39 rue Cambon
F 75039 Paris Cedex 01
+33 1 49 27 10 00