

# 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: [www.euronext.com/en/indices/index-rules](http://www.euronext.com/en/indices/index-rules).

## Statistics

March-2019

| Market Capitalization | EUR Bil |
|-----------------------|---------|
| Full                  | 1627,1  |
| Free float            | 1195,7  |
| % of CAC All-Tradable | 81,7%   |

| Components (full) | EUR Bil |
|-------------------|---------|
| Average           | 40,61   |
| Median            | 31,61   |
| Largest           | 165,60  |
| Smallest          | 6,21    |

| Component Weights | (%)   |
|-------------------|-------|
| Largest           | 10,48 |
| Smallest          | 0,52  |
| Top ten           | 55,22 |

## Performance others

| CAC 40 NR | (%)    |
|-----------|--------|
| Q1 2019   | 13,31% |
| YTD       | 13,31% |
| 2018      | -8,88% |
| 2017      | 11,69% |
| 2016      | 7,67%  |

| Performance | (%)     |
|-------------|---------|
| Q1 2019     | 13,10%  |
| YTD         | 13,10%  |
| 2018        | -10,95% |
| 2017        | 9,26%   |
| 2016        | 4,86%   |

| Annualized                  | (%)   |
|-----------------------------|-------|
| 2 Year                      | 2,20% |
| 3 Years                     | 6,86% |
| 5 Years                     | 4,03% |
| Since Base Date 31-déc-1987 | 5,52% |

| Performance vs. (YTD) | (%)   |
|-----------------------|-------|
| CAC All-Tradable      | 0,61% |

| CAC 40 GR | (%)    |
|-----------|--------|
| Q1 2019   | 13,39% |
| YTD       | 13,39% |
| 2018      | -8,00% |
| 2017      | 12,73% |
| 2016      | 8,88%  |

| Fundamentals       |       |
|--------------------|-------|
| P/E Incl. Neg LTM  | 26,72 |
| P/E Incl. Neg FY1  | 16,81 |
| P/E excl. Neg LTM  | 26,95 |
| P/E excl. Neg FY1  | 16,81 |
| Price/Book         | 3,05  |
| Price/Sales        | 2,26  |
| Price/Cash Flow    | 12,79 |
| Dividend Yield (%) | 3,44% |

| Risk                |       |
|---------------------|-------|
| Sharpe Ratio 1 Year | 0,61  |
| Volatility 30 Day   | 10,11 |

| CAC All-Tradable | (%)     |
|------------------|---------|
| Q1 2019          | 12,49%  |
| YTD              | 12,49%  |
| 2018             | -11,96% |
| 2017             | 11,02%  |
| 2016             | 4,79%   |

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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

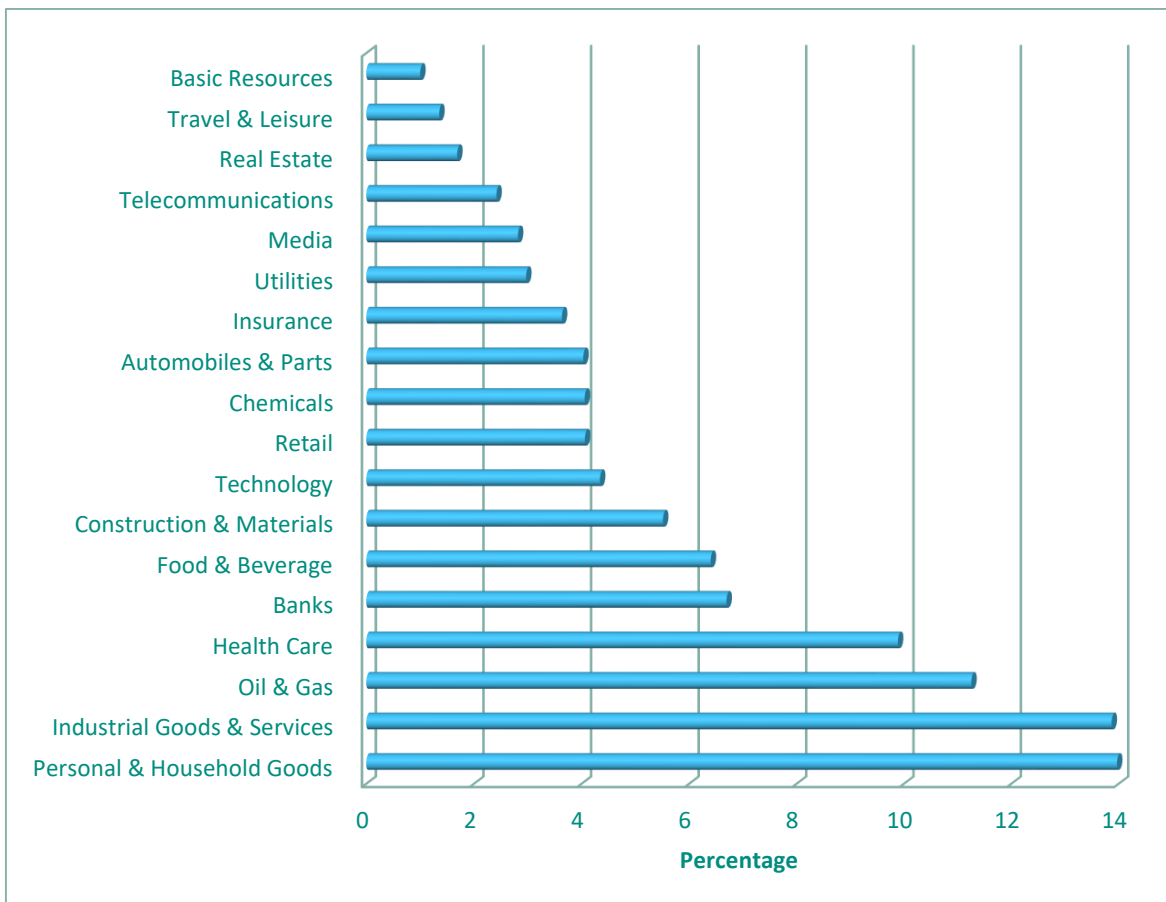
The CAC 40 (PX1) was introduced on 15 June 1988

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 |
|--------------------|-------|------|-----------------------------|------------|-----------|-------|
| TOTAL              | FP    | FR   | Oil & Gas                   | 10,48      | 125,34    | 0.95  |
| LVMH               | MC    | FR   | Personal & Household Goods  | 7,62       | 91,08     | 0.55  |
| SANOFI             | SAN   | FR   | Health Care                 | 7,42       | 88,69     | 0.9   |
| AIRBUS             | AIR   | FR   | Industrial Goods & Services | 5,74       | 68,64     | 0.75  |
| L'OREAL            | OR    | FR   | Personal & Household Goods  | 5,05       | 60,44     | 0.45  |
| AIR LIQUIDE        | AI    | FR   | Chemicals                   | 4,06       | 48,54     | 1     |
| BNP PARIBAS ACT.A  | BNP   | FR   | Banks                       | 4,01       | 47,93     | 0.9   |
| DANONE             | BN    | FR   | Food & Beverage             | 3,74       | 44,70     | 0.95  |
| AXA                | CS    | FR   | Insurance                   | 3,64       | 43,49     | 0.8   |
| VINCI              | DG    | FR   | Construction & Materials    | 3,46       | 41,41     | 0.8   |
| SAFRAN             | SAF   | FR   | Industrial Goods & Services | 3,41       | 40,79     | 0.8   |
| SCHNEIDER ELECTRIC | SU    | FR   | Industrial Goods & Services | 3,39       | 40,49     | 1     |
| KERING             | KER   | FR   | Retail                      | 3,24       | 38,73     | 0.6   |
| PERNOD RICARD      | RI    | FR   | Food & Beverage             | 2,66       | 31,85     | 0.75  |
| ESSILORLUXOTTICA   | EL    | FR   | Health Care                 | 2,47       | 29,54     | 0.7   |
| ORANGE             | ORA   | FR   | Telecommunications          | 2,42       | 28,93     | 0.75  |
| ENGIE              | ENGI  | FR   | Utilities                   | 2,03       | 24,26     | 0.75  |
| VIVENDI            | VIV   | FR   | Media                       | 1,97       | 23,60     | 0.7   |
| UNIBAIL-RODAMCO-WE | URW   | NL   | Real Estate                 | 1,69       | 20,21     | 1     |
| SOCIETE GENERALE   | GLE   | FR   | Banks                       | 1,65       | 19,78     | 0.95  |
| MICHELIN           | ML    | FR   | Automobiles & Parts         | 1,50       | 17,92     | 0.95  |
| DASSAULT SYSTEMES  | DSY   | FR   | Technology                  | 1,45       | 17,36     | 0.5   |
| CAPGEMINI          | CAP   | FR   | Technology                  | 1,45       | 17,34     | 0.95  |
| SAINT GOBAIN       | SGO   | FR   | Construction & Materials    | 1,42       | 16,96     | 0.95  |
| LEGRAND            | LR    | FR   | Industrial Goods & Services | 1,33       | 15,92     | 1     |
| HERMES INTL        | RMS   | FR   | Personal & Household Goods  | 1,30       | 15,52     | 0.25  |
| PEUGEOT            | UG    | FR   | Automobiles & Parts         | 1,07       | 12,79     | 0.65  |
| CREDIT AGRICOLE    | ACA   | FR   | Banks                       | 1,03       | 12,35     | 0.4   |
| ARCELORMITTAL SA   | MT    | NL   | Basic Resources             | 1,00       | 11,99     | 0.65  |
| RENAULT            | RNO   | FR   | Automobiles & Parts         | 0,95       | 11,32     | 0.65  |
| VEOLIA ENVIRON.    | VIE   | FR   | Utilities                   | 0,94       | 11,27     | 1     |
| PUBLICIS GROUPE SA | PUB   | FR   | Media                       | 0,85       | 10,11     | 0.9   |
| CARREFOUR          | CA    | FR   | Retail                      | 0,82       | 9,86      | 0.75  |
| TECHNIPFMC         | FTI   | FR   | Oil & Gas                   | 0,77       | 9,25      | 0.95  |
| STMICROELECTRONICS | STM   | FR   | Technology                  | 0,75       | 8,99      | 0.75  |
| SODEXO             | SW    | FR   | Travel & Leisure            | 0,74       | 8,88      | 0.6   |
| ATOS               | ATO   | FR   | Technology                  | 0,69       | 8,26      | 0.9   |
| BOUYGUES           | EN    | FR   | Construction & Materials    | 0,63       | 7,58      | 0.65  |
| ACCOR              | AC    | FR   | Travel & Leisure            | 0,61       | 7,34      | 0.7   |
| VALEO              | FR    | FR   | Automobiles & Parts         | 0,52       | 6,21      | 1     |