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: www.euronext.com/en/indices/index-rules.

Statistics

Market CapitalizationEUR BilFull1244.41		Performance	(%)	
		244.41 Last Quarter		
Free float / Capping	963.62	Year to Date	8.53	
% of CAC All-Share	67.37	2015	8.53	
		2014	-0.54	
Components (full)	EUR Bil	2013	17.99	
Average	31.09			
Median	25.66	Annualized	(%)	
Largest	102.62	2 Year	3.89	
Smallest	5.44	3 Years	8.39	
		5 Years	4.04	
Component Weights	(%)	Since Inception (31-12-87)	5.63	
Largest	9.64			
Smallest	0.4	Tracking error vs. (YTD)	(%)	
Top ten	52.58	CAC All-Tradable	-0.85	

Fundementals	
P/E Incl. Neg LTM	19.96
P/E Incl. Neg FY1	15.10
P/E excl. Neg LTM	18.84
P/E excl. Neg FY1	14.94
Price/Book	1.44
Price/Sales	1.02
Price/Cash Flow	6.84
Dividend Yield (%)	3.42
Risk	
Sharpe Ratio 1 Year	0.48

December 31, 2015

МЭК	
Sharpe Ratio 1 Year	0.48
Volatility 30 Day	21.34

Performance others

CAC 40 NR	(%)
Last Quarter	4.36
Year to Date	10.92
2015	10.92
2014	1.73
2013	20.95

CAC 40 GR	(%)
Last Quarter	4.48
Year to Date	11.94
2015	11.94
2014	2.71
2013	22.22

CAC All-Tradable	(%)
Last Quarter	4.77
Year to Date	9.37
2015	9.37
2014	0.79
2013	19.59

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

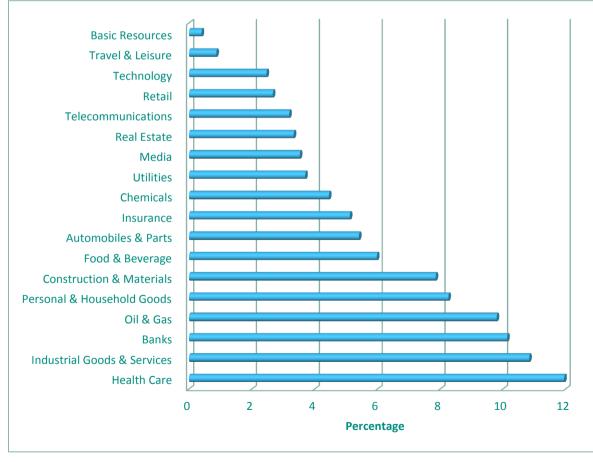
Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <u>https://www.euronext.com/terms-use</u>. © 2016, Euronext N.V. - All rights reserved.

CAC 40[®]

Index Facts

Categories	FactsFree float market capitalization subject to 15% weighting cap40		
Weighting			
Component Number			
Review Frequency	Quaterly reviews effective after the third Fridays of March, June, September, and December. Annual review of free float each 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 31 December 1987		
	The CAC 40 NR (PX1NR) was introduced on 31 December 1987		
	The CAC 40 GR (PX1GR) was introduced on 31 December 1987		
Settlement Procedure	The average of values of the CAC 40 calculated between 15.40 and 16.00 CET		

Sector Allocation



CAC 40[®]

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
ACCOR	AC	FR	Travel & Leisure	0.87	8.41	0.9
AIR LIQUIDE	AI	FR	Chemicals	3.70	35.66	1
AIRBUS GROUP	AIR	FR	Industrial Goods & Services	3.80	36.62	0.75
ALCATEL-LUCENT	ALU	FR	Technology	1.02	9.79	0.95
ALSTOM	ALO	FR	Industrial Goods & Services	0.63	6.11	0.7
ARCELORMITTAL	MT	NL	Basic Resources	0.40	3.89	0.6
АХА	CS	FR	Insurance	5.12	49.34	0.8
BNP PARIBAS ACT.A	BNP	FR	Banks	5.74	55.33	0.85
BOUYGUES	EN	FR	Construction & Materials	0.77	7.41	0.6
CAP GEMINI	САР	FR	Technology	1.45	14.00	0.95
CARREFOUR	CA	FR	Retail	1.43	13.78	0.7
CREDIT AGRICOLE	ACA	FR	Banks	1.19	11.48	0.4
DANONE	BN	FR	Food & Beverage	3.81	36.71	0.9
ENGIE	ENGI	FR	Utilities	2.68	25.84	0.65
ESSILOR INTL.	El	FR	Health Care	2.32	22.38	0.9
KERING	KER	FR	Retail	1.24	11.97	0.6
KLEPIERRE	LI	FR	Real Estate	0.94	9.02	0.7
LAFARGEHOLCIM LTD	LHN	FR	Construction & Materials	2.06	19.85	0.7
LEGRAND	LR	FR	Industrial Goods & Services	1.44	13.88	1
L'OREAL	OR	FR	Personal & Household Goods	4.06	39.12	0.45
LVMH	MC	FR	Personal & Household Goods	4.20	40.49	0.55
MICHELIN	ML	FR	Automobiles & Parts	1.70	16.40	1
ORANGE	ORA	FR	Telecommunications	3.19	30.76	0.75
PERNOD RICARD	RI	FR	Food & Beverage	2.17	20.94	0.75
PEUGEOT	UG	FR	Automobiles & Parts	0.74	7.18	0.55
PUBLICIS GROUPE SA	PUB	FR	Media	1.27	12.28	0.9
RENAULT	RNO	FR	Automobiles & Parts	1.85	17.81	0.65
SAFRAN	SAF	FR	Industrial Goods & Services	1.92	18.50	0.7
SAINT GOBAIN	SGO	FR	Construction & Materials	1.90	18.29	0.8
SANOFI	SAN	FR	Health Care	9.63	92.83	0.9
SCHNEIDER ELECTRIC	SU	FR	Industrial Goods & Services	3.04	29.34	0.95
SOCIETE GENERALE	GLE	FR	Banks	3.20	30.88	0.9
SOLVAY	SOLB	BE	Chemicals	0.76	7.29	0.7
TECHNIP	TEC	FR	Oil & Gas	0.50	4.80	0.9
TOTAL	FP	FR	Oil & Gas	9.31	89.67	0.9
UNIBAIL-RODAMCO	UL	NL	Real Estate	2.40	23.12	1
VALEO	FR	FR	Automobiles & Parts	1.12	10.76	0.95
VEOLIA ENVIRON.	VIE	FR	Utilities	1.02	9.84	0.8
VINCI	DG	FR	Construction & Materials	3.13	30.15	0.85
VIVENDI	VIV	FR	Media	2.25	21.73	0.8