

## Objective

The CAC 40® Equal Weight is an equal weighted index that reflects the performance of the 40 largest and most actively traded shares listed on Euronext Paris. The weights of the constituents are reset to equal weight, based on the new composition of the CAC 40, at the quarterly rebalances. The index serves as an underlying for structured products, funds and exchange traded funds.

## Investability

Stocks are screened to ensure liquidity to ensure that the index is investable.

## Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products/indices/indices-documents-by-family>.

## Statistics

March 28, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2,690	QTD	6.30%	P/E Incl. Neg LTM	21.57
		YTD	6.30%	P/E Incl. Neg FY1	16.35
		2023	13.13%	P/E excl. Neg LTM	21.74
		2022	-12.14%	P/E excl. Neg FY1	16.35
		2021	24.12%	Price/Book	2.92
				Price/Sales	2.42
				Price/Cash Flow	10.75
				Dividend Yield (%)	2.93
Components (full)	EUR Bil	Annualized	(%)		
Average	67.1	2 Year	6.02%		
Median	37.3	3 Years	6.08%		
Largest	418.0	5 Years	6.46%		
Smallest	5.7	Since Base Date 31-12-2008	6.95%		
Component Weights	(%)				
Largest	2.76				
Smallest	2.10				
Top ten	26.36				

## Performance of other versions

CAC 40® Equal Weight GR	CAC 40® Equal Weight NR	CAC 40 EW Decrement 5%			
QTD	6.40%	QTD	6.37%	QTD	5.07%
YTD	6.40%	YTD	6.37%	YTD	5.07%
2023	16.86%	2023	15.95%	2023	10.31%
2022	-9.43%	2022	-10.09%	2022	-14.47%
2021	26.87%	2021	26.14%	2021	20.00%

## Index Facts

Categories	Facts
Weighting	Rebalanced to equal weight at each quarterly review
Component Number	40
Review of composition	Follows annual/quarterly review scheme of underlying index. Effective after the third Friday of March, June, September and December.
Calculation and Distribution	Price; Net return and Gross return indices. JPY and JPY Hedged
Date Introduced	CAC 40 Equal Weight Index family was introduced on 22 June 2009
Isin code / Base Value / Base Date	<p>CAC 40 Equal Weight Index (QS0011159777), 1000 as of 31 December 2008</p> <p>CAC 40 Equal Weight GR Index (QS0011211214), 1000 as of 31 December 2008</p> <p>CAC 40 Equal Weight NR Index (QS0011211198), 1000 as of 31 December 2008</p> <p>CAC 40 EW Decrement 5% Index (FR0013236254), 1000 as of 31 December 2008</p>

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
RENAULT	RNO	FR	Consumer Discretionary	2.76
THALES	HO	FR	Industrials	2.72
BNP PARIBAS ACT.A	BNP	FR	Financials	2.70
AIRBUS	AIR	FR	Industrials	2.64
CREDIT AGRICOLE	ACA	FR	Financials	2.61
TELEPERFORMANCE	TEP	FR	Industrials	2.61
SAFRAN	SAF	FR	Industrials	2.60
UNIBAIL-RODAMCO-WE	URW	FR	Real Estate	2.58
VEOLIA ENVIRON.	VIE	FR	Utilities	2.58
PUBLICIS GROUPE SA	PUB	FR	Consumer Discretionary	2.58

**26.36**

## Portfolio Analysis

### Top Sectors Breakdown

