

CAC 40[®] Equal Weight

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 and selected 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: <https://live.euronext.com/en/products-indices/index-rules>.

Statistics

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Mar-21
Full			Q1 2021	9,86%	P/E Incl. Neg LTM	70,28
Free float	not mkt cap weighted		YTD	9,86%	P/E Incl. Neg FY1	20,94
			2020	-5,27%	P/E excl. Neg LTM	74,50
			2019	23,34%	P/E excl. Neg FY1	20,94
			2018	-15,80%	Price/Book	3,22
					Price/Sales	2,63
					Price/Cash Flow	10,54
					Dividend Yield (%)	2,35%
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		49,44	2 Year	7,03%	Sharpe Ratio 1 Year	not calc.
Median		31,40	3 Years	3,75%	Volatility 30 Day	11,54
Largest		286,75	5 Years	6,08%		
Smallest		7,32	Since Base Date 31-Dec-2008	7,16%		
Component Weights		(%)				
Largest		2,74				
Smallest		2,32				
Top ten		26,09				
Performance others						
CAC 40 Equal Weight NR	(%)	CAC 40 Equal Weight GR	(%)	CAC 40 EW Decrement 5%	(%)	
Q1 2021	9,94%	Q1 2021	9,97%	Q1 2021	8,60%	
YTD	9,94%	YTD	9,97%	YTD	8,60%	
2020	-3,98%	2020	-3,48%	2020	-8,68%	
2019	26,26%	2019	27,47%	2019	20,10%	
2018	-14,00%	2018	-13,24%	2018	-18,22%	

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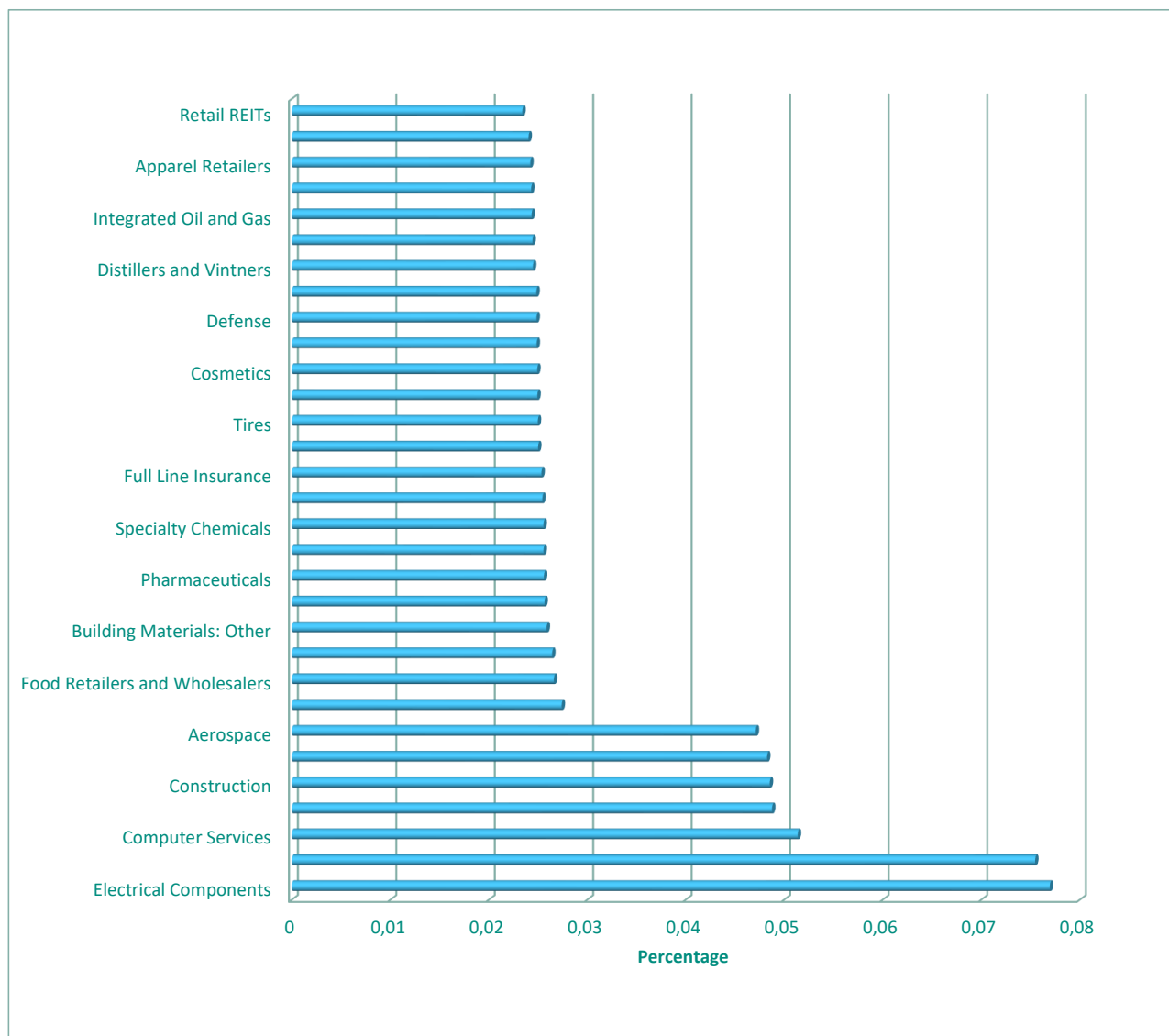
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Index Facts

Categories	Facts
Weighting	Equal weighted
Component Number	40
Review Frequency	Quarterly review. Effective after the third Fridays of March, June, September, and December
Calculation and Distribution	Price, Net Return, Gross and Decrement 5% Return in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	CAC 40 Equal Weight (QS0011159777) 1,000 as of 31 December 2008 CAC 40 Equal Weight NR (QS0011211198) 1,000 as of 31 December 2008 CAC 40 Equal Weight GR (QS0011211214) 1,000 as of 31 December 2008 CAC 40 EW Decrement 5% (FR0013236254) 1,000 as of 31 December 2008
Date Introduced	The CAC 40 Equal Weight was introduced on 22 June 2009 The CAC 40 Equal Weight GR was introduced on 20 December 2010 The CAC 40 Equal Weight NR was introduced on 20 December 2010 The CAC 40 EW Decrement 5% was introduced on 13 February 2017
Settlement Procedure	N.A.

Sector Allocation



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ARCELORMITTAL SA	MT	NL	Iron and Steel	2,74
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2,66
STMICROELECTRONICS	STM	FR	Semiconductors	2,64
LEGRAND	LR	FR	Electrical Components	2,61
ATOS	ATO	FR	Computer Services	2,60
SAINT GOBAIN	SGO	FR	Building Materials: Other	2,59
ESSILORLUXOTTICA	EL	FR	Medical Supplies	2,57
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,56
SANOFI	SAN	FR	Pharmaceuticals	2,56
DASSAULT SYSTEMES	DSY	FR	Software	2,56
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,56
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	2,55
CAPGEMINI	CAP	FR	Computer Services	2,54
AXA	CS	FR	Full Line Insurance	2,54
SOCIETE GENERALE	GLE	FR	Banks	2,53
CREDIT AGRICOLE	ACA	FR	Banks	2,52
ALSTOM	ALO	FR	Electrical Components	2,52
STELLANTIS NV	STLA	FR	Automobiles	2,51
ORANGE	ORA	FR	Telecommunications Services	2,50
MICHELIN	ML	FR	Tires	2,50
BNP PARIBAS ACT.A	BNP	FR	Banks	2,50
ENGIE	ENGI	FR	Multi-Utilities	2,49
L'OREAL	OR	FR	Cosmetics	2,49
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	2,49
LVMH	MC	FR	Clothing and Accessories	2,49
THALES	HO	FR	Defense	2,49
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,48
BOUYGUES	EN	FR	Construction	2,48
PERNOD RICARD	RI	FR	Distillers and Vintners	2,45
WORLDLINE	WLN	FR	Transaction Processing Services	2,44
TOTAL	FP	FR	Integrated Oil and Gas	2,44
DANONE	BN	FR	Food Products	2,43
KERING	KER	FR	Apparel Retailers	2,42
VEOLIA ENVIRON.	VIE	FR	Water	2,40
HERMES INTL	RMS	FR	Clothing and Accessories	2,39
AIRBUS	AIR	FR	Aerospace	2,38
VINCI	DG	FR	Construction	2,37
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2,34
SAFRAN	SAF	FR	Aerospace	2,34
RENAULT	RNO	FR	Automobiles	2,32