

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

Jun-21

Market Capitalization	EUR Bil
Full	not mkt cap weighted
Free float	

Components (full)	EUR Bil
Average	53.9
Median	31.1
Largest	333.8
Smallest	5.64

Component Weights	(%)
Largest	15.48
Smallest	0.26
Top ten	26.25

Performance others

CAC 40 Equal Weight NR	(%)
Q2 2021	6.65%
YTD	17.25%
2020	-3.98%
2019	26.26%
2018	-14.00%

Performance	(%)
Q2 2021	5.26%
YTD	15.63%
2020	-5.27%
2019	23.34%
2018	-15.80%

Annualized	(%)
2 Year	8.04%
3 Years	5.34%
5 Years	8.45%
Since Base Date 31-Dec-2008	7.46%

Fundamentals	
P/E Incl. Neg LTM	79.66
P/E Incl. Neg FY1	29.25
P/E excl. Neg LTM	92.86
P/E excl. Neg FY1	29.25
Price/Book	5.48
Price/Sales	4.99
Price/Cash Flow	23.01
Dividend Yield (%)	1.89%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	9.25

CAC 40 Equal Weight GR	(%)
Q2 2021	7.15%
YTD	17.83%
2020	-3.48%
2019	27.47%
2018	-13.24%

CAC 40 EW Decrement 5%	(%)
Q2 2021	5.33%
YTD	14.38%
2020	-8.68%
2019	20.10%
2018	-18.22%

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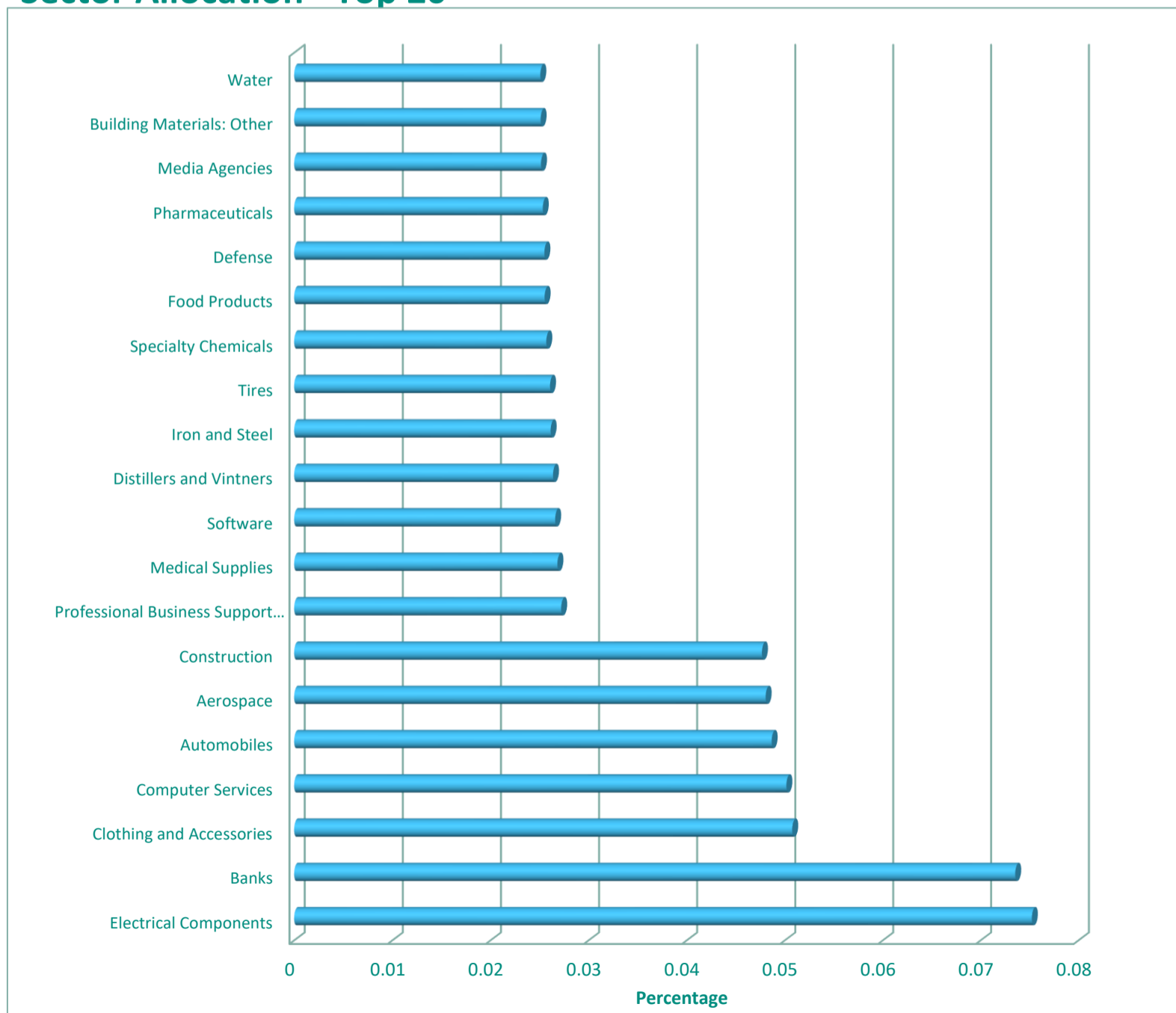
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Index Facts

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 - Top 20



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ARCELORMITTAL SA	MT	NL	Iron and Steel	2.61
STELLANTIS NV	STLA	FR	Automobiles	2.50
AIRBUS	AIR	FR	Aerospace	2.43
STMICROELECTRONICS	STM	FR	Semiconductors	2.48
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2.37
WORLDLINE	WLN	FR	Transaction Processing Services	2.50
LEGRAND	LR	FR	Electrical Components	2.55
ALSTOM	ALO	FR	Electrical Components	2.42
ENGIE	ENGI	FR	Multi-Utilities	2.41
ORANGE	ORA	FR	Telecommunications Services	2.44
RENAULT	RNO	FR	Automobiles	2.37
BNP PARIBAS ACT.A	BNP	FR	Banks	2.42
SOCIETE GENERALE	GLE	FR	Banks	2.47
DASSAULT SYSTEMES	DSY	FR	Software	2.66
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	2.52
VIVENDI	VIV	FR	Radio and TV Broadcasters	2.47
VINCI	DG	FR	Construction	2.40
CAPGEMINI	CAP	FR	Computer Services	2.59
SAINT GOBAIN	SGO	FR	Building Materials: Other	2.51
VEOLIA ENVIRON.	VIE	FR	Water	2.51
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.55
ESSILORLUXOTTICA	EL	FR	Medical Supplies	2.68
KERING	KER	FR	Apparel Retailers	2.51
THALES	HO	FR	Defense	2.55
MICHELIN	ML	FR	Tires	2.61
LVMH	MC	FR	Clothing and Accessories	2.47
PERNOD RICARD	RI	FR	Distillers and Vintners	2.64
DANONE	BN	FR	Food Products	2.55
AXA	CS	FR	Full Line Insurance	2.40
SANOFI	SAN	FR	Pharmaceuticals	2.53
BOUYGUES	EN	FR	Construction	2.37
L'OREAL	OR	FR	Cosmetics	2.46
TOTALENERGIES	TTE	FR	Integrated Oil and Gas	2.38
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2.51
AIR LIQUIDE	AI	FR	Specialty Chemicals	2.57
SAFRAN	SAF	FR	Aerospace	2.38
HERMES INTL	RMS	FR	Clothing and Accessories	2.60
TELEPERFORMANCE	TEP	FR	Professional Business Support Services	2.72
ATOS	ATO	FR	Computer Services	2.42
CREDIT AGRICOLE	ACA	FR	Banks	2.46