

# CAC 40<sup>®</sup> Equal Weight

## Objective

The CAC 40<sup>®</sup> 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: [www.euronext.com/en/indices/index-rules](http://www.euronext.com/en/indices/index-rules).

## Statistics

March-2019

| Market Capitalization  |  | EUR Bil     | Performance                 |  | (%)     | Fundamentals           |           |         |
|------------------------|--|-------------|-----------------------------|--|---------|------------------------|-----------|---------|
| Full                   |  | not mkt cap | Q1 2019                     |  | 12,05%  | P/E Incl. Neg LTM      | 25,39     |         |
| Free float             |  | weighted    | YTD                         |  | 12,05%  | P/E Incl. Neg FY1      | 16,04     |         |
|                        |  |             | 2018                        |  | -15,80% | P/E excl. Neg LTM      | 26,08     |         |
|                        |  |             | 2017                        |  | 12,24%  | P/E excl. Neg FY1      | 16,04     |         |
|                        |  |             | 2016                        |  | 6,35%   | Price/Book             | 2,69      |         |
|                        |  |             |                             |  |         | Price/Sales            | 2,10      |         |
|                        |  |             |                             |  |         | Price/Cash Flow        | 9,82      |         |
|                        |  |             |                             |  |         | Dividend Yield (%)     | 3,46%     |         |
|                        |  |             |                             |  |         |                        |           |         |
| Components (full)      |  | EUR Bil     | Annualized                  |  | (%)     | Risk                   |           |         |
| Average                |  | 40,61       | 2 Year                      |  | -0,01%  | Sharpe Ratio 1 Year    | not calc. |         |
| Median                 |  | 31,61       | 3 Years                     |  | 5,44%   | Volatility 30 Day      | 11,75     |         |
| Largest                |  | 165,60      | 5 Years                     |  | 3,86%   |                        |           |         |
| Smallest               |  | 6,21        | Since Base Date 31-déc-2008 |  | 7,20%   |                        |           |         |
|                        |  |             |                             |  |         |                        |           |         |
| Component Weights      |  | (%)         |                             |  |         |                        |           |         |
| Largest                |  | 2,68        |                             |  |         |                        |           |         |
| Smallest               |  | 2,33        |                             |  |         |                        |           |         |
| Top ten                |  | 26,02       |                             |  |         |                        |           |         |
|                        |  |             |                             |  |         |                        |           |         |
| Performance others     |  |             |                             |  |         |                        |           |         |
| CAC 40 Equal Weight NR |  | (%)         | CAC 40 Equal Weight GR      |  | (%)     | CAC 40 EW Decrement 5% |           | (%)     |
| Q1 2019                |  | 12,25%      | Q1 2019                     |  | 12,33%  | Q1 2019                |           | 10,91%  |
| YTD                    |  | 12,25%      | YTD                         |  | 12,33%  | YTD                    |           | 10,91%  |
| 2018                   |  | -14,00%     | 2018                        |  | -13,24% | 2018                   |           | -18,22% |
| 2017                   |  | 14,50%      | 2017                        |  | 15,47%  | 2017                   |           | 8,90%   |
| 2016                   |  | 8,90%       | 2016                        |  | 9,99%   | 2016                   |           | 3,58%   |

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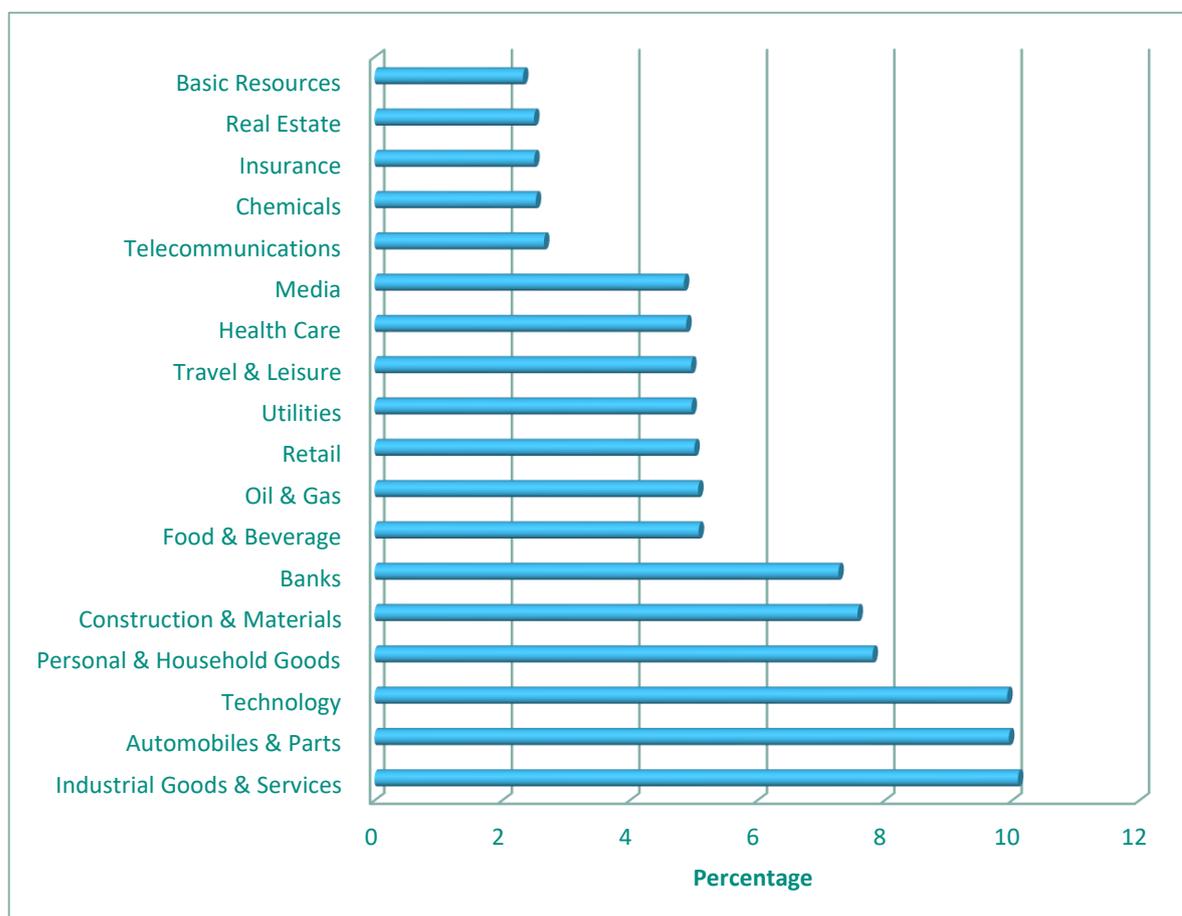
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## Index Facts

| 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<br>CAC 40 Equal Weight NR (QS0011211198) 1,000 as of 31 December 2008<br>CAC 40 Equal Weight GR (QS0011211214) 1,000 as of 31 December 2008<br>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<br>The CAC 40 Equal Weight GR was introduced on 20 December 2010<br>The CAC 40 Equal Weight NR was introduced on 20 December 2010<br>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 (%) |
|--------------------|-------|------|-----------------------------|------------|
| TECHNIPFMC         | FTI   | FR   | Oil & Gas                   | 2,67       |
| ORANGE             | ORA   | FR   | Telecommunications          | 2,66       |
| LVMH               | MC    | FR   | Personal & Household Goods  | 2,63       |
| L'OREAL            | OR    | FR   | Personal & Household Goods  | 2,61       |
| SAFRAN             | SAF   | FR   | Industrial Goods & Services | 2,60       |
| KERING             | KER   | FR   | Retail                      | 2,60       |
| HERMES INTL        | RMS   | FR   | Personal & Household Goods  | 2,57       |
| VINCI              | DG    | FR   | Construction & Materials    | 2,57       |
| PERNOD RICARD      | RI    | FR   | Food & Beverage             | 2,56       |
| ATOS               | ATO   | FR   | Technology                  | 2,55       |
| MICHELIN           | ML    | FR   | Automobiles & Parts         | 2,55       |
| AIR LIQUIDE        | AI    | FR   | Chemicals                   | 2,53       |
| SANOFI             | SAN   | FR   | Health Care                 | 2,52       |
| CAPGEMINI          | CAP   | FR   | Technology                  | 2,52       |
| DANONE             | BN    | FR   | Food & Beverage             | 2,52       |
| SODEXO             | SW    | FR   | Travel & Leisure            | 2,51       |
| AIRBUS             | AIR   | FR   | Industrial Goods & Services | 2,51       |
| SCHNEIDER ELECTRIC | SU    | FR   | Industrial Goods & Services | 2,51       |
| DASSAULT SYSTEMES  | DSY   | FR   | Technology                  | 2,51       |
| BOUYGUES           | EN    | FR   | Construction & Materials    | 2,51       |
| AXA                | CS    | FR   | Insurance                   | 2,50       |
| UNIBAIL-RODAMCO-WE | URW   | NL   | Real Estate                 | 2,50       |
| PEUGEOT            | UG    | FR   | Automobiles & Parts         | 2,50       |
| SAINT GOBAIN       | SGO   | FR   | Construction & Materials    | 2,50       |
| VIVENDI            | VIV   | FR   | Media                       | 2,49       |
| VEOLIA ENVIRON.    | VIE   | FR   | Utilities                   | 2,49       |
| RENAULT            | RNO   | FR   | Automobiles & Parts         | 2,49       |
| ENGIE              | ENGI  | FR   | Utilities                   | 2,48       |
| LEGRAND            | LR    | FR   | Industrial Goods & Services | 2,48       |
| ACCOR              | AC    | FR   | Travel & Leisure            | 2,45       |
| CREDIT AGRICOLE    | ACA   | FR   | Banks                       | 2,44       |
| BNP PARIBAS ACT.A  | BNP   | FR   | Banks                       | 2,44       |
| CARREFOUR          | CA    | FR   | Retail                      | 2,42       |
| VALEO              | FR    | FR   | Automobiles & Parts         | 2,42       |
| TOTAL              | FP    | FR   | Oil & Gas                   | 2,41       |
| SOCIETE GENERALE   | GLE   | FR   | Banks                       | 2,40       |
| ESSILORLUXOTTICA   | EL    | FR   | Health Care                 | 2,37       |
| PUBLICIS GROUPE SA | PUB   | FR   | Media                       | 2,36       |
| STMICROELECTRONICS | STM   | FR   | Technology                  | 2,35       |
| ARCELORMITTAL SA   | MT    | NL   | Basic Resources             | 2,33       |