

## Objective

The CAC® Large 60 Equal Weight is an equal weighted index that reflects the performance of the 60 largest and most actively traded shares listed on Euronext Paris. The weights of the constituents are reset to equal weight 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	2,843	QTD	2.33%	P/E Incl. Neg LTM	18.57
		YTD	2.33%	P/E Incl. Neg FY1	15.90
		2023	11.90%	P/E excl. Neg LTM	19.73
		2022	-16.00%	P/E excl. Neg FY1	15.90
		2021	18.27%	Price/Book	2.60
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	2.32
Average	47.3	2 Year	2.45%	Price/Cash Flow	9.71
Median	21.8	3 Years	1.80%	Dividend Yield (%)	2.93
Largest	418.0	5 Years	3.59%		
Smallest	2.7	Since Base Date 31-12-2008	7.18%		
Component Weights	(%)				
Largest	1.89				
Smallest	1.20				
Top ten	17.91				

## Performance of other versions

CAC® Large 60 Equal Weight GR		CAC® Large 60 Equal Weight NR		CAC® Large 60 Equal Weight Excess Return	
QTD	2.63%	QTD	2.55%	QTD	1.29%
YTD	2.63%	YTD	2.55%	YTD	1.29%
2023	15.38%	2023	14.53%	2023	8.96%
2022	-13.58%	2022	-14.17%	2022	-18.35%
2021	20.75%	2021	20.09%	2021	14.24%
CAC® Large 60 Equal Weight Decrement 4%					
QTD	1.54%				
YTD	1.54%				
2023	10.05%				
2022	-17.53%				
2021	15.38%				

## Index Facts

Categories	Facts
Weighting	Rebalanced to equal weight at each quarterly review
Component Number	60
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 index, Net return index and Gross return index versions are also available.
Date Introduced	CAC Large 60 EW Index family was introduced on 24 April 2015
Isin code / Base Value / Base Date	CAC Large 60 Equal Weight Index (FR0012663292), 1000 as of 31 December 2008
	CAC Large 60 Equal Weight GR Index (FR0012663318), 1000 as of 31 December 2008
	CAC Large 60 Equal Weight NR Index (FR0012663300), 1000 as of 31 December 2008
	CAC LARGE 60 EW ER Index (FR0012663334), 1000 as of 31 December 2008
	CAC Large 60 Equal Weight Decrement 4% Index (FR0013517802), 1000 as of 31 December 2008

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 <https://www.euronext.com/terms-use>.  
© 2024, Euronext N.V. - All rights reserved.

## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ALSTOM	ALO	FR	Industrials	1.89
RENAULT	RNO	FR	Consumer Discretionary	1.84
THALES	HO	FR	Industrials	1.81
SCOR SE	SCR	FR	Financials	1.80
BNP PARIBAS ACT.A	BNP	FR	Financials	1.80
WORLDLINE	WLN	FR	Industrials	1.78
AIRBUS	AIR	FR	Industrials	1.76
VALEO	FR	FR	Consumer Discretionary	1.75
CREDIT AGRICOLE	ACA	FR	Financials	1.74
TELEPERFORMANCE	TEP	FR	Industrials	1.74
				<b>17.91</b>

## Portfolio Analysis

### Top Sectors Breakdown

