

## Objective

The CAC® Large 60 is a free float market capitalisation weighted index that reflects the performance of the 60 largest and most actively traded shares listed on Euronext Paris.

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		8.29%	P/E Incl. Neg LTM	23.96
Free float		1,963	YTD		8.29%	P/E Incl. Neg FY1	19.91
			2023		16.08%	P/E excl. Neg LTM	24.10
			2022		-10.19%	P/E excl. Neg FY1	19.91
			2021		27.05%	Price/Book	4.11
Components (full)		EUR Bil	Annualized		(%)	Price/Sales	3.20
Average		47.3	2 Year		10.32%	Price/Cash Flow	15.46
Median		21.8	3 Years		9.66%	Dividend Yield (%)	2.93
Largest		418.0	5 Years		8.32%		
Smallest		2.7	Since Base Date 03-01-2006		3.16%		
Component Weights		(%)					
Largest		10.60					
Smallest		0.074					
Top ten		57.11					

## Performance of other versions

CAC Large 60 GR		CAC Large 60 NR	
QTD	8.55%	QTD	8.49%
YTD	8.55%	YTD	8.49%
2023	19.67%	2023	18.79%
2022	-7.42%	2022	-8.10%
2021	29.99%	2021	29.21%

## Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	60
Review of composition	Quarterly review. Effective after the third Fridays of March, June, September, and December
Calculation and Distribution	Price, Net Return, Gross Return and Excess Return
Date Introduced	CAC Large 60 Index family was introduced on 21 March 2011
Isin code / Base Value / Base Date	CAC Large 60 Index (QS0011213657), 5000 as of 03 January 2006
	CAC Large 60 GR Index (QS0011213699), 5000 as of 03 January 2006
	CAC Large 60 NR Index (QS0011213681), 5000 as of 03 January 2006

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
LVMH	MC	FR	Consumer Discretionary	10.60
TOTALENERGIES	TTE	FR	Energy	8.03
SCHNEIDER ELECTRIC	SU	FR	Industrials	6.08
L'OREAL	OR	FR	Consumer Discretionary	5.36
SANOFI	SAN	FR	Health Care	5.24
AIRBUS	AIR	FR	Industrials	5.12
AIR LIQUIDE	AI	FR	Basic Materials	5.11
BNP PARIBAS ACT.A	BNP	FR	Financials	3.91
SAFRAN	SAF	FR	Industrials	3.86
HERMES INTL	RMS	FR	Consumer Discretionary	3.79

57.11

## Portfolio Analysis

### Top Sectors Breakdown

