

## Objective

The CAC® Large 60 Responsible Investment SW tracks the performance of the constituents of the CAC® Large 60 index, ranked and weighted by their Responsible Investment score (provided by Mirova/ISS-oekom). The weights of the constituents are reset 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
Full	2,843

Components (full)	EUR Bil
Average	47.3
Median	21.8
Largest	418.0
Smallest	2.7

Component Weights	(%)
Largest	2.63
Smallest	0.79
Top ten	25.30

Performance	(%)
QTD	2.81%
YTD	2.81%
2023	12.48%
2022	-17.11%
2021	19.06%

Annualized	(%)
2 Year	2.70%
3 Years	1.97%
5 Years	4.15%
Since Base Date 31-12-2007	2.89%

Fundamentals	
P/E Incl. Neg LTM	18.93
P/E Incl. Neg FY1	16.60
P/E excl. Neg LTM	20.43
P/E excl. Neg FY1	16.60
Price/Book	2.74
Price/Sales	2.66
Price/Cash Flow	10.55
Dividend Yield (%)	2.93

## Performance of other versions

CAC Large 60 Responsible Investment SW NR	
QTD	3.09%
YTD	3.09%
2023	15.13%
2022	-15.24%
2021	20.93%

CAC Large 60 Responsible Investment SW GR	
QTD	3.19%
YTD	3.19%
2023	16.01%
2022	-14.61%
2021	21.61%

CAC Large 60 Responsible Investment SW Decrement 5%	
QTD	1.82%
YTD	1.82%
2023	9.53%
2022	-19.37%
2021	15.03%

## Index Facts

Categories	Facts
Weighting	Proportional to normalized ESG score
Component Number	60
Review of composition	Quarterly after the close of the third Friday of March, June, September and December
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	CAC Large 60 Responsible Investment SW Index family was introduced on 07 November 2018
Isin code / Base Value / Base Date	<p>CAC Large 60 RI SW Index (FR0013376258), 1000 as of 31 December 2007</p> <p>CAC Large 60 RI SW NR Index (FR0013376266), 1000 as of 31 December 2007</p> <p>CAC Large 60 RI SW GR Index (FR0013376274), 1000 as of 31 December 2007</p> <p>CAC Large 60 RI SW Decrement 5% Index (FR0013376282), 1000 as of 31 December 2007</p>

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
VALEO	FR	FR	Consumer Discretionary	2.63
UNIBAIL-RODAMCO-WE	URW	FR	Real Estate	2.58
GECINA	GFC	FR	Real Estate	2.56
SAINT GOBAIN	SGO	FR	Industrials	2.54
BIOMERIEUX	BIM	FR	Health Care	2.54
SANOFI	SAN	FR	Health Care	2.52
ESSILORLUXOTTICA	EL	FR	Health Care	2.50
HERMES INTL	RMS	FR	Consumer Discretionary	2.49
DANONE	BN	FR	Consumer Staples	2.48
KLEPIERRE	LI	FR	Real Estate	2.46
				<b>25.30</b>

## Portfolio Analysis

### Top Sectors Breakdown

