

CAC® Large 60 Index

Objective

The CAC® Large 60 is a free float market capitalization 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/index-rules>.

Statistics

June 30, 2022

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals			
Full		2,095	QTD		-11.07%	P/E Incl. Neg LTM	92.55		
Free float		1,479	YTD		-17.51%	P/E Incl. Neg FY1	16.60		
			2021		27.05%	P/E excl. Neg LTM	92.99		
			2020		-6.88%	P/E excl. Neg FY1	16.61		
			2019		25.77%	Price/Book	3.28		
			Annualized		(%)	Price/Sales	2.79		
Components (full)			2 Year		8.75%	Price/Cash Flow	12.70		
Average		35.0	3 Years		1.79%	Dividend Yield (%)	2.95		
Median		18.0	5 Years		2.63%	Risk			
Largest		293.6	Since Base Date 03-01-2006		1.55%	Sharpe Ratio 1 Year	-		
Smallest		1.4						Volatility 30 Day	21.86
Component Weights									
Largest		10.94							
Smallest		0.09							
Top ten		54.66							

Performance of other versions

CAC Large 60 GR		CAC Large 60 NR	
QTD	-8.96%	QTD	-9.47%
YTD	-15.36%	YTD	-15.88%
2021	29.99%	2021	29.21%
2020	-4.75%	2020	-5.35%
2019	29.80%	2019	28.61%

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Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalization.
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	10.94
TOTALENERGIES	TTE	FR	Energy	8.56
SANOFI	SAN	FR	Health Care	7.42
L'OREAL	OR	FR	Consumer Discretionary	5.60
AIR LIQUIDE	AI	FR	Basic Materials	4.52
SCHNEIDER ELECTRIC	SU	FR	Industrials	4.35
AIRBUS	AIR	FR	Industrials	3.69
BNP PARIBAS ACT.A	BNP	FR	Financials	3.46
VINCI	DG	FR	Industrials	3.10
AXA	CS	FR	Financials	3.02

54.66

Portfolio Analysis

Top Sectors Breakdown

