

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 31, 2023

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2,601	QTD	11.02%	P/E Incl. Neg LTM	21.21
		YTD	11.02%	P/E Incl. Neg FY1	16.18
		2022	-17.11%	P/E excl. Neg LTM	22.44
		2021	19.06%	P/E excl. Neg FY1	16.24
		2020	-4.19%	Price/Book	2.79
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	2.66
Average	43.3	2 Year	0.89%	Price/Cash Flow	10.95
Median	19.2	3 Years	13.20%	Dividend Yield (%)	3.00
Largest	423.9	5 Years	2.73%	Risk	
Smallest	3.1	Since Base Date 31-12-2007	2.80%	Volatility 30 Day	20.92
Component Weights	(%)				
Largest	2.82				
Smallest	0.80				
Top ten	26.25				

Performance of other versions

CAC Large 60 Responsible Investment SW NR		CAC Large 60 Responsible Investment SW GR		CAC Large 60 Responsible Investment SW Decrement 5%	
QTD	11.22%	QTD	11.29%	QTD	9.85%
YTD	11.22%	YTD	11.29%	YTD	9.85%
2022	-15.24%	2022	-14.61%	2022	-19.37%
2021	20.93%	2021	21.61%	2021	15.03%
2020	-2.83%	2020	-2.31%	2020	-7.58%

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 (%)
SANOFI	SAN	FR	Health Care	2.82
L'OREAL	OR	FR	Consumer Discretionary	2.72
STMICROELECTRONICS	STMPA	FR	Technology	2.67
KERING	KER	FR	Consumer Discretionary	2.66
DANONE	BN	FR	Consumer Staples	2.63
ESSILORLUXOTTICA	EL	FR	Health Care	2.61
ORANGE	ORA	FR	Telecommunications	2.57
BIOMERIEUX	BIM	FR	Health Care	2.54
SCHNEIDER ELECTRIC	SU	FR	Industrials	2.52
MICHELIN	ML	FR	Consumer Discretionary	2.51
				26.25

Portfolio Analysis

Top Sectors Breakdown

