

CAC® Large 60 Responsible Investment SW

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 Moriva/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/index-rules>.

Statistics

September-2020

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap weighted	Q3 2020	-1,35%	P/E Incl. Neg LTM	-
Free float		YTD	-19,10%	P/E Incl. Neg FY1	21,95
		2019	25,16%	P/E excl. Neg LTM	27,96
		2018	-15,12%	P/E excl. Neg FY1	24,08
		2017	14,33%	Price/Book	3,13
				Price/Sales	2,66
				Price/Cash Flow	12,34
				Dividend Yield (%)	1,68
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	28,62	2 Year	-7,24%	Sharpe Ratio 1 Year	not calc.
Median	13,77	3 Years	-4,64%	Volatility 30 Day	20,90
Largest	201,60	5 Years	1,62%		
Smallest	2,42	Since Base Date 31-Dec-2007	1,27%		
Component Weights	(%)				
Largest	2,78				
Smallest	0,76				
Top ten	25,59				

Performance of other versions

CAC Large 60 RI SW NR	(%)	CAC Large 60 RI SW GR	(%)	CAC Large 60 RI SW Decrement 5%	(%)
Q3 2020	-0,93%	Q3 2020	-0,77%	Q3 2020	-2,17%
YTD	-18,02%	YTD	-17,62%	YTD	-21,05%
2019	28,15%	2019	29,42%	2019	21,90%
2018	-13,44%	2018	-12,73%	2018	-17,69%
2017	16,57%	2017	17,50%	2017	10,90%

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Index Facts

Categories

Weighting

Facts

Weights depend on the rank by Responsible Investment Score provided by Mirova/ISS-oekom as follows:

Rank	Weight
From 1 to 15	2,50%
From 16 to 30	2,08%
From 31 to 45	1,25%
From 46 to 60	0,83%

Component Number

60

Review Frequency

Quarterly after the close of the third Friday of March, June, September and December.

Calculation and Distribution

Decrement Return Index; Price and Net Return Index versions are available. Published daily after close

Isin code / Base Value / Base Date

CAC® Large 60 Responsible Investment SW (FR0013376258) 1,000 as of 31 December 2007

CAC® Large 60 Responsible Investment SW NR (FR0013376266) 1,000 as of 31 December 2007

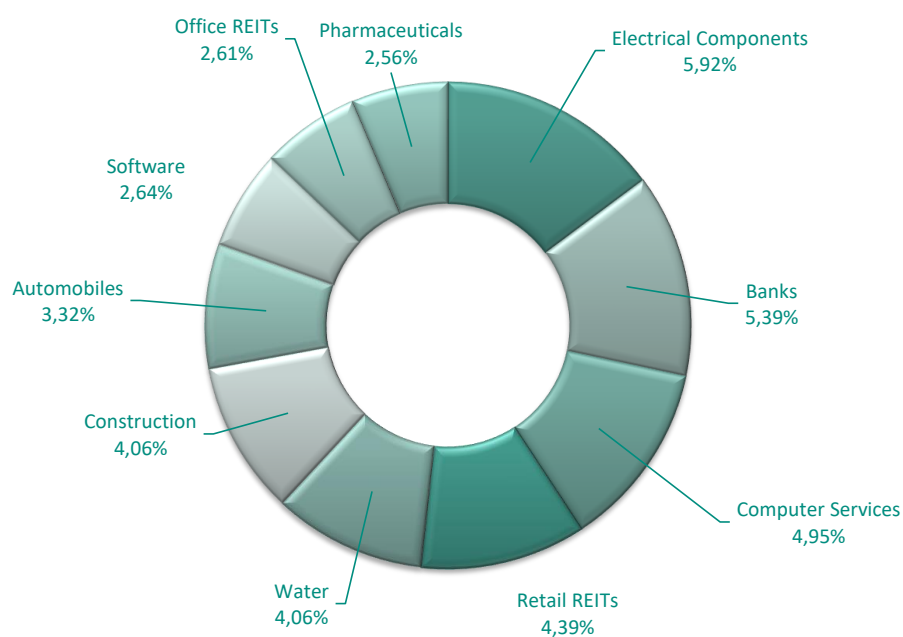
CAC® Large 60 Responsible Investment SW GR (FR0013376274) 1,000 as of 31 December 2007

CAC® Large 60 Responsible Investment SW Decrement 5% (FR0013376282) 1,000 as of 31 December 2007

Date Introduced

The CAC® Large 60 Responsible Investment family Index series was introduced on 7 November 2018

Top 10 sectors



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SUEZ	SEV	FR	Water	2,78
DASSAULT SYSTEMES	DSY	FR	Software	2,64
GECINA	GFC	FR	Office REITs	2,61
SANOFI	SAN	FR	Pharmaceuticals	2,56
MICHELIN	ML	FR	Tires	2,55
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,54
ATOS	ATO	FR	Computer Services	2,52
ORPEA	ORP	FR	Health Care Facilities	2,51
ALSTOM	ALO	FR	Electrical Components	2,45
ORANGE	ORA	FR	Telecommunications Services	2,44
AXA	CS	FR	Full Line Insurance	2,44
CAPGEMINI	CAP	FR	Computer Services	2,43
KLEPIERRE	LI	FR	Retail REITs	2,31
BNP PARIBAS ACT.A	BNP	FR	Banks	2,29
EUROFINS SCIENT.	ERF	FR	Medical Services	2,25
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,18
SAINT GOBAIN	SGO	FR	Building Materials: Other	2,17
STMICROELECTRONICS	STM	FR	Semiconductors	2,16
ACCOR	AC	FR	Hotels and Motels	2,14
SCOR SE	SCR	FR	Reinsurance	2,11
DANONE	BN	FR	Food Products	2,09
KERING	KER	FR	Apparel Retailers	2,08
PEUGEOT	UG	FR	Automobiles	2,08
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2,08
GETLINK SE	GET	FR	Railroads	2,07
BUREAU VERITAS	BVI	FR	Professional Business Support Sei	2,05
WORLDLINE	WLN	FR	Transaction Processing Services	2,02
EIFFAGE	FGR	FR	Construction	2,01
EDENRED	EDEN	FR	Financial Data Providers	1,96
CREDIT AGRICOLE	ACA	FR	Banks	1,95
UBISOFT ENTERTAIN	UBI	FR	Electronic Entertainment	1,40
SARTORIUS STED BIO	DIM	FR	Medical Supplies	1,35
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	1,33
L'OREAL	OR	FR	Cosmetics	1,31
VEOLIA ENVIRON.	VIE	FR	Water	1,29
LEGRAND	LR	FR	Electrical Components	1,29
HERMES INTL	RMS	FR	Clothing and Accessories	1,28
CARREFOUR	CA	FR	Food Retailers and Wholesalers	1,28
PERNOD RICARD	RI	FR	Distillers and Vintners	1,28
RENAULT	RNO	FR	Automobiles	1,24
INGENICO GROUP	ING	FR	Computer Hardware	1,22
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	1,22
VINCI	DG	FR	Construction	1,22
VALEO	FR	FR	Auto Parts	1,22

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SOCIETE GENERALE	GLE	FR	Banks	1,15
EDF	EDF	FR	Conventional Electricity	0,93
ESSILORLUXOTTICA	EL	FR	Medical Supplies	0,92
ARCELORMITTAL SA	MT	NL	Iron and Steel	0,90
VIVENDI	VIV	FR	Radio and TV Broadcasters	0,85
ENGIE	ENGI	FR	Multi-Utilities	0,84
THALES	HO	FR	Defense	0,83
BOUYGUES	EN	FR	Construction	0,83
LVMH	MC	FR	Clothing and Accessories	0,83
ARKEMA	AKE	FR	Chemicals: Diversified	0,81
SODEXO	SW	FR	Restaurants and Bars	0,81
TOTAL	FP	FR	Integrated Oil and Gas	0,80
TECHNIPFMC	FTI	FR	Oil Equipment and Services	0,79
SOLVAY	SOLB	BE	Chemicals: Diversified	0,79
AIRBUS	AIR	FR	Aerospace	0,77
SAFRAN	SAF	FR	Aerospace	0,76