

# 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

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Mar-21
Full	not mkt cap		Q1 2021	7,64%	P/E Incl. Neg LTM	40,86
Free float	weighted		YTD	7,64%	P/E Incl. Neg FY1	16,48
			2020	-4,19%	P/E excl. Neg LTM	58,47
			2019	25,16%	P/E excl. Neg FY1	20,85
			2018	-15,12%	Price/Book	3,22
					Price/Sales	2,96
					Price/Cash Flow	10,70
					Dividend Yield (%)	2,34
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		36,84	2 Year	7,50%	Sharpe Ratio 1 Year	not calc.
Median		20,59	3 Years	3,97%	Volatility 30 Day	10,44
Largest		286,75	5 Years	6,45%		
Smallest		5,43	Since Base Date 31-Dec-2007	3,09%		
Component Weights		(%)				
Largest		2,66				
Smallest		0,78				
Top ten		25,48				

## Performance of other versions

CAC Large 60 RI SW NR	(%)	CAC Large 60 RI SW GR	(%)	CAC Large 60 RI SW Decrement 5%	(%)
Q1 2021	7,72%	Q1 2021	7,75%	Q1 2021	6,40%
YTD	7,72%	YTD	7,75%	YTD	6,40%
2020	-2,83%	2020	-2,31%	2020	-7,58%
2019	28,15%	2019	29,42%	2019	21,90%
2018	-13,44%	2018	-12,73%	2018	-17,69%

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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

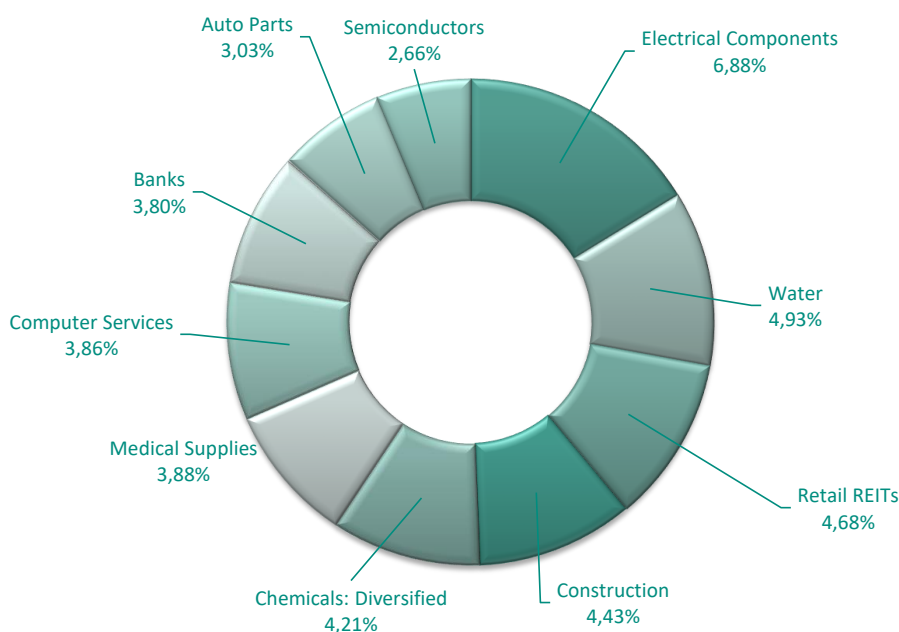
Isin code / Base Value / Base Date

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 breakdown



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## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
STMICROELECTRONICS	STM	FR	Semiconductors	2,66
ESSILORLUXOTTICA	EL	FR	Medical Supplies	2,58
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,58
SANOFI	SAN	FR	Pharmaceuticals	2,58
CAPGEMINI	CAP	FR	Computer Services	2,56
BIOMERIEUX	BIM	FR	Medical Equipment	2,55
SUEZ	SEV	FR	Water	2,51
L'OREAL	OR	FR	Cosmetics	2,51
ORPEA	ORP	FR	Health Care Facilities	2,48
GECINA	GFC	FR	Office REITs	2,47
DANONE	BN	FR	Food Products	2,45
KERING	KER	FR	Apparel Retailers	2,44
VEOLIA ENVIRON.	VIE	FR	Water	2,42
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2,36
KLEPIERRE	LI	FR	Retail REITs	2,32
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2,23
LEGRAND	LR	FR	Electrical Components	2,19
SAINT GOBAIN	SGO	FR	Building Materials: Other	2,17
AIR LIQUIDE	AI	FR	Specialty Chemicals	2,14
ARKEMA	AKE	FR	Chemicals: Diversified	2,13
AXA	CS	FR	Full Line Insurance	2,13
ALSTOM	ALO	FR	Electrical Components	2,11
ORANGE	ORA	FR	Telecommunications Services	2,10
MICHELIN	ML	FR	Tires	2,09
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	2,09
SOLVAY	SOLB	BE	Chemicals: Diversified	2,09
WORLDLINE	WLN	FR	Transaction Processing Services	2,05
SCOR SE	SCR	FR	Reinsurance	2,02
VINCI	DG	FR	Construction	1,99
VALEO	FR	FR	Auto Parts	1,89
ATOS	ATO	FR	Computer Services	1,31
SARTORIUS STED BIO	DIM	FR	Medical Supplies	1,30
BUREAU VERITAS	BVI	FR	Professional Business Support Ser	1,29
DASSAULT SYSTEMES	DSY	FR	Software	1,29
SOCIETE GENERALE	GLE	FR	Banks	1,27
CREDIT AGRICOLE	ACA	FR	Banks	1,27
BNP PARIBAS ACT.A	BNP	FR	Banks	1,26
LVMH	MC	FR	Clothing and Accessories	1,25
VIVENDI	VIV	FR	Radio and TV Broadcasters	1,25
BOUYGUES	EN	FR	Construction	1,25
GETLINK SE	GET	FR	Railroads	1,23
HERMES INTL	RMS	FR	Clothing and Accessories	1,20
EIFFAGE	FGR	FR	Construction	1,19
ACCOR	AC	FR	Hotels and Motels	1,18

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FAURECIA	EO	FR	Auto Parts	1,14
ARCELORMITTAL SA	MT	NL	Iron and Steel	0,92
EUROFINS SCIENT.	ERF	FR	Medical Services	0,86
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	0,85
EDF	EDF	FR	Conventional Electricity	0,85
UBISOFT ENTERTAIN	UBI	FR	Electronic Entertainment	0,85
STELLANTIS NV	STLA	FR	Automobiles	0,84
ENGIE	ENGI	FR	Multi-Utilities	0,84
THALES	HO	FR	Defense	0,83
PERNOD RICARD	RI	FR	Distillers and Vintners	0,82
SODEXO	SW	FR	Restaurants and Bars	0,82
TOTAL	FP	FR	Integrated Oil and Gas	0,82
ELENRED	EDEN	FR	Financial Data Providers	0,80
AIRBUS	AIR	FR	Aerospace	0,80
SAFRAN	SAF	FR	Aerospace	0,78
RENAULT	RNO	FR	Automobiles	0,78