

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
Full	not mkt cap weighted
Free float	

Components (full)	EUR Bil
Average	40.1
Median	23.0
Largest	333.8
Smallest	5.643

Component Weights	(%)
Largest	13.89
Smallest	0.23
Top ten	25.87

Performance	(%)
Q2 2021	4.66%
YTD	12.65%
2020	-4.19%
2019	25.16%
2018	-15.12%

Annualized	(%)
2 Year	8.46%
3 Years	5.36%
5 Years	8.75%
Since Base Date 31-Dec-2007	3.38%

Fundamentals	Jun-21
P/E Incl. Neg LTM	77.80
P/E Incl. Neg FY1	28.72
P/E excl. Neg LTM	90.29
P/E excl. Neg FY1	29.09
Price/Book	5.55
Price/Sales	5.02
Price/Cash Flow	22.71
Dividend Yield (%)	1.84

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	8.25

Performance of other versions

CAC Large 60 RI SW NR	(%)
Q2 2021	5.90%
YTD	14.07%
2020	-2.83%
2019	28.15%
2018	-13.44%

CAC Large 60 RI SW GR	(%)
Q2 2021	6.35%
YTD	14.59%
2020	-2.31%
2019	29.42%
2018	-12.73%

CAC Large 60 RI SW Decrement 5%	(%)
Q2 2021	4.59%
YTD	11.28%
2020	-7.58%
2019	21.90%
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

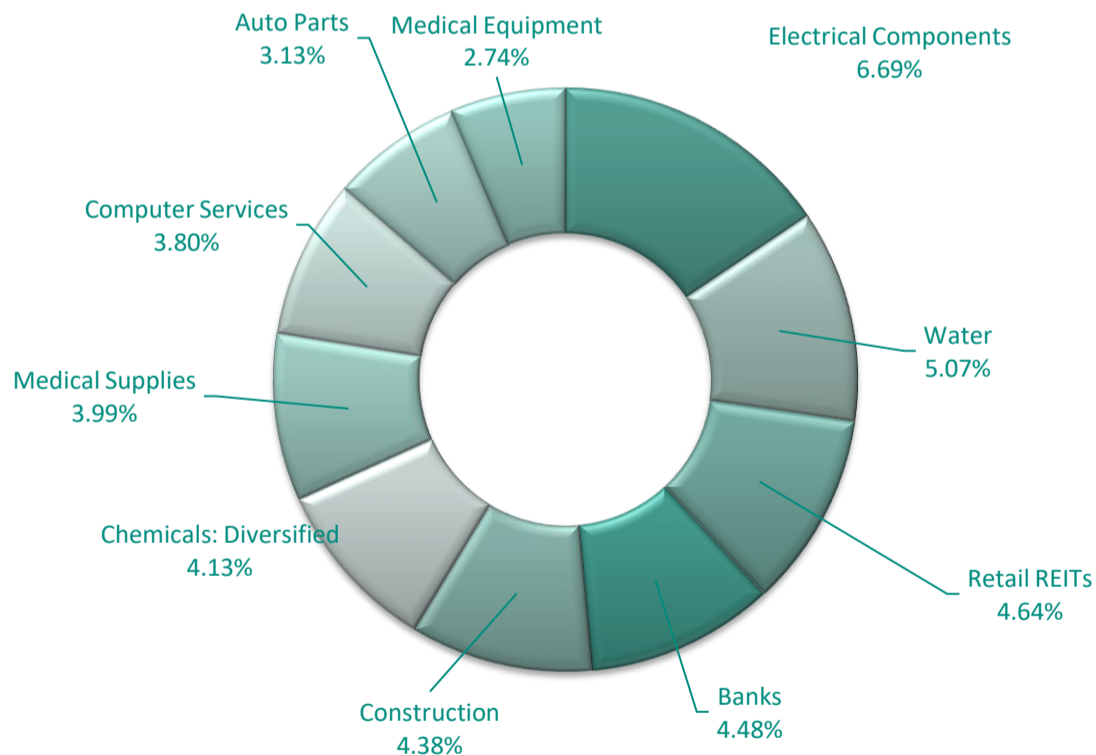
Isin code / Base Value / Base Date

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 (%)
ARCELORMITTAL SA	MT	NL	Iron and Steel	0.87
STELLANTIS NV	STLA	FR	Automobiles	0.83
EURONEXT	ENX	FR	Investment Services	0.86
AIRBUS	AIR	FR	Aerospace	0.81
STMICROELECTRONICS	STM	FR	Semiconductors	2.07
EUROFINS SCIENT.	ERF	FR	Medical Services	0.92
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	2.37
BIOMERIEUX	BIM	FR	Medical Equipment	2.74
VALEO	FR	FR	Auto Parts	1.95
SARTORIUS STED BIO	DIM	FR	Medical Supplies	1.31
WORLDLINE	WLN	FR	Transaction Processing Services	2.08
EDENRED	EDEN	FR	Financial Data Providers	0.82
SUEZ	SEV	FR	Water	2.56
GETLINK SE	GET	FR	Railroads	1.26
ARKEMA	AKE	FR	Chemicals: Diversified	2.08
LEGRAND	LR	FR	Electrical Components	2.13
EDF	EDF	FR	Conventional Electricity	0.82
ALSTOM	ALO	FR	Electrical Components	2.02
ENGIE	ENGI	FR	Multi-Utilities	0.80
GECINA	GFC	FR	Office REITs	2.47
BUREAU VERITAS	BVI	FR	Professional Business Support Sei	1.28
ORPEA	ORP	FR	Health Care Facilities	2.55
ORANGE	ORA	FR	Telecommunications Services	2.03
RENAULT	RNO	FR	Automobiles	0.79
BNP PARIBAS ACT.A	BNP	FR	Banks	2.02
SOCIETE GENERALE	GLE	FR	Banks	1.24
DASSAULT SYSTEMES	DSY	FR	Software	1.33
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	2.10
EIFFAGE	FGR	FR	Construction	1.20
VIVENDI	VIV	FR	Radio and TV Broadcasters	1.23
VINCI	DG	FR	Construction	2.00
CAPGEMINI	CAP	FR	Computer Services	2.59
SAINT GOBAIN	SGO	FR	Building Materials: Other	2.09
VEOLIA ENVIRON.	VIE	FR	Water	2.51
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.55
KLEPIERRE	LI	FR	Retail REITs	2.27
ESSILORLUXOTTICA	EL	FR	Medical Supplies	2.68
KERING	KER	FR	Apparel Retailers	2.51
THALES	HO	FR	Defense	0.85
MICHELIN	ML	FR	Tires	2.61
SODEXO	SW	FR	Restaurants and Bars	0.83
FAURECIA	EO	FR	Auto Parts	1.18
LVMH	MC	FR	Clothing and Accessories	1.24
PERNOD RICARD	RI	FR	Distillers and Vintners	0.88

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DANONE	BN	FR	Food Products	2.55
AXA	CS	FR	Full Line Insurance	2.00
SANOFI	SAN	FR	Pharmaceuticals	2.53
BOUYGUES	EN	FR	Construction	1.19
ACCOR	AC	FR	Hotels and Motels	1.15
L'OREAL	OR	FR	Cosmetics	2.46
TOTALENERGIES	TTE	FR	Integrated Oil and Gas	0.79
CARREFOUR	CA	FR	Food Retailers and Wholesalers	2.09
AIR LIQUIDE	AI	FR	Specialty Chemicals	2.14
SAFRAN	SAF	FR	Aerospace	0.79
UBISOFT ENTERTAIN	UBI	FR	Electronic Entertainment	0.84
HERMES INTL	RMS	FR	Clothing and Accessories	1.30
TELEPERFORMANCE	TEP	FR	Professional Business Support Sei	1.36
ATOS	ATO	FR	Computer Services	1.21
CREDIT AGRICOLE	ACA	FR	Banks	1.23
SOLVAY	SOLB	BE	Chemicals: Diversified	2.05