

# CAC<sup>®</sup> Large 60

## Objective

The CAC<sup>®</sup> 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 and selected and to ensure that the index is investable.

## Transparency

The index rules, that are available on our website, are overseen by the independent Conseil Scientifique that acts as Supervisor.

All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products-indices/index-rules>.

## Statistics

|                              |  |                |                             |  |            |                     |  | Mar-21    |  |
|------------------------------|--|----------------|-----------------------------|--|------------|---------------------|--|-----------|--|
| <b>Market Capitalization</b> |  | <b>EUR Bil</b> | <b>Performance</b>          |  | <b>(%)</b> | <b>Fundamentals</b> |  |           |  |
| Full                         |  | 2210,2         | Q1 2021                     |  | 8,77%      | P/E Incl. Neg LTM   |  | 64,51     |  |
| Free float                   |  | 1529,1         | YTD                         |  | 8,77%      | P/E Incl. Neg FY1   |  | 22,69     |  |
| <b>Components (full)</b>     |  | <b>EUR Bil</b> | 2020                        |  | -6,88%     | P/E excl. Neg LTM   |  | 71,61     |  |
| Average                      |  | 36,84          | 2019                        |  | 25,77%     | P/E excl. Neg FY1   |  | 24,03     |  |
| Median                       |  | 20,59          | 2018                        |  | -10,65%    | Price/Book          |  | 3,96      |  |
| Largest                      |  | 286,75         | <b>Annualized</b>           |  | <b>(%)</b> | Price/Sales         |  | 3,35      |  |
| Smallest                     |  | 5,43           | 2 Year                      |  | 6,33%      | Price/Cash Flow     |  | 13,24     |  |
| <b>Component Weights</b>     |  | <b>(%)</b>     | 3 Years                     |  | 5,23%      | Dividend Yield (%)  |  | 2,26%     |  |
| Largest                      |  | 10,31          | 5 Years                     |  | 6,60%      | <b>Risk</b>         |  |           |  |
| Smallest                     |  | 0,25           | Since Base Date 03-Jan-2006 |  | 13,51%     | Sharpe Ratio 1 Year |  | not calc. |  |
| Top ten                      |  | 50,73          |                             |  |            | Volatility 30 Day   |  | 11,22     |  |
| <b>Performance others</b>    |  |                |                             |  |            |                     |  |           |  |
| <b>CAC Large 60 NR</b>       |  | <b>(%)</b>     | <b>CAC Large 60 GR</b>      |  | <b>(%)</b> |                     |  |           |  |
| Q1 2021                      |  | 8,98%          | Q1 2021                     |  | 9,05%      |                     |  |           |  |
| YTD                          |  | 8,98%          | YTD                         |  | 9,05%      |                     |  |           |  |
| 2020                         |  | -5,35%         | 2020                        |  | -4,75%     |                     |  |           |  |
| 2019                         |  | 28,61%         | 2019                        |  | 29,80%     |                     |  |           |  |
| 2018                         |  | -8,64%         | 2018                        |  | -7,78%     |                     |  |           |  |

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# CAC<sup>®</sup> Large 60

## Index Facts

### Categories

Weighting

Component Number

Review of composition

### Facts

Based on free float adjusted market capitalization

60

Quarterly review. Effective after the third Fridays of March, June, September, and December

Calculation and Distribution

Price, Net Return, Gross Return and Excess Return in EUR  
Every 15 seconds during Euronext regulated trading hours

Isin code / Base Value / Base Date

CAC Large 60 Equal Weight (QS0011213657) 5,000 as of 3 January 2006

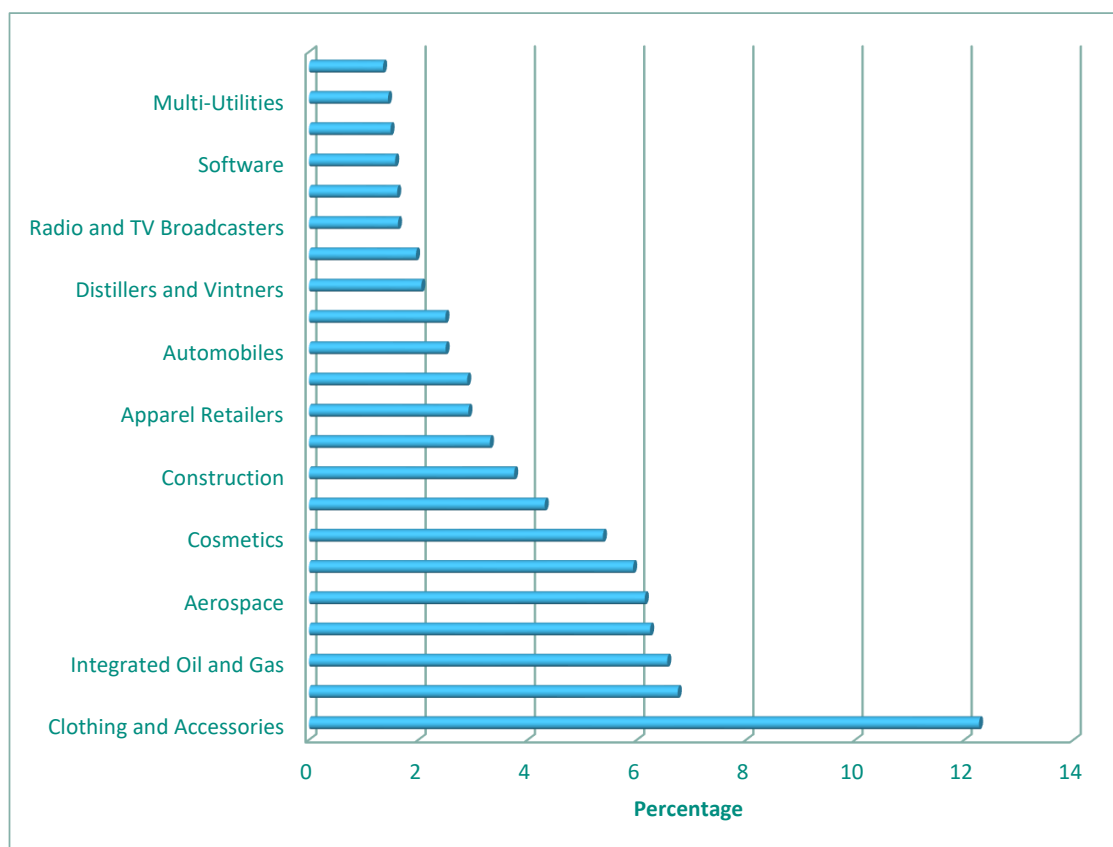
CAC Large 60 NR (QS0011213681) 5,000 as of 3 January 2006

CAC Large 60 GR (QS0011213699) 5,000 as of 3 January 2006

Date Introduced

The CAC Large 60 family index series was introduced on 21 March 2011

## Sector Allocation



# CAC<sup>®</sup> Large 60

## Components

| Company            | MNEMO | Cnty | Sector (ICB)                    | Weight (%) |
|--------------------|-------|------|---------------------------------|------------|
| LVMH               | MC    | FR   | Clothing and Accessories        | 10,31      |
| TOTAL              | FP    | FR   | Integrated Oil and Gas          | 6,56       |
| SANOFI             | SAN   | FR   | Pharmaceuticals                 | 6,24       |
| L'OREAL            | OR    | FR   | Cosmetics                       | 5,38       |
| SCHNEIDER ELECTRIC | SU    | FR   | Electrical Components           | 4,59       |
| AIR LIQUIDE        | AI    | FR   | Specialty Chemicals             | 4,31       |
| BNP PARIBAS ACT.A  | BNP   | FR   | Banks                           | 3,82       |
| AIRBUS             | AIR   | FR   | Aerospace                       | 3,71       |
| KERING             | KER   | FR   | Apparel Retailers               | 2,92       |
| AXA                | CS    | FR   | Full Line Insurance             | 2,89       |
| VINCI              | DG    | FR   | Construction                    | 2,80       |
| ESSILORLUXOTTICA   | EL    | FR   | Medical Supplies                | 2,78       |
| DANONE             | BN    | FR   | Food Products                   | 2,50       |
| SAFRAN             | SAF   | FR   | Aerospace                       | 2,43       |
| PERNOD RICARD      | RI    | FR   | Distillers and Vintners         | 2,06       |
| STELLANTIS NV      | STLA  | FR   | Automobiles                     | 2,00       |
| HERMES INTL        | RMS   | FR   | Clothing and Accessories        | 1,96       |
| VIVENDI            | VIV   | FR   | Radio and TV Broadcasters       | 1,63       |
| SAINT GOBAIN       | SGO   | FR   | Building Materials: Other       | 1,61       |
| DASSAULT SYSTEMES  | DSY   | FR   | Software                        | 1,58       |
| CAPGEMINI          | CAP   | FR   | Computer Services               | 1,53       |
| MICHELIN           | ML    | FR   | Tires                           | 1,49       |
| ENGIE              | ENGI  | FR   | Multi-Utilities                 | 1,45       |
| LEGRAND            | LR    | FR   | Electrical Components           | 1,39       |
| STMICROELECTRONICS | STM   | FR   | Semiconductors                  | 1,35       |
| ORANGE             | ORA   | FR   | Telecommunications Services     | 1,28       |
| TELEPERFORMANCE    | TEP   | FR   | Consumer Digital Services       | 1,19       |
| SOCIETE GENERALE   | GLE   | FR   | Banks                           | 1,18       |
| ARCELORMITTAL SA   | MT    | NL   | Iron and Steel                  | 1,15       |
| WORLDLINE          | WLN   | FR   | Transaction Processing Services | 1,13       |
| CREDIT AGRICOLE    | ACA   | FR   | Banks                           | 0,93       |
| ALSTOM             | ALO   | FR   | Electrical Components           | 0,77       |
| VEOLIA ENVIRON.    | VIE   | FR   | Water                           | 0,77       |
| PUBLICIS GROUPE SA | PUB   | FR   | Media Agencies                  | 0,74       |
| EDENRED            | EDEN  | FR   | Financial Data Providers        | 0,68       |
| EUROFINS SCIENT.   | ERF   | FR   | Medical Services                | 0,66       |
| CARREFOUR          | CA    | FR   | Food Retailers and Wholesalers  | 0,62       |
| UNIBAIL-RODAMCO-WE | URW   | NL   | Retail REITs                    | 0,62       |
| THALES             | HO    | FR   | Defense                         | 0,59       |
| SARTORIUS STED BIO | DIM   | FR   | Medical Supplies                | 0,53       |
| BOUYGUES           | EN    | FR   | Construction                    | 0,51       |
| RENAULT            | RNO   | FR   | Automobiles                     | 0,50       |
| SOLVAY             | SOLB  | BE   | Chemicals: Diversified          | 0,48       |

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|                   |     |    |  |      |
|-------------------|-----|----|--|------|
| SODEXO            | SW  | FR | Restaurants and Bars                   | 0,47 |
| BUREAU VERITAS    | BVI | FR | Professional Business Support Services | 0,47 |
| EIFFAGE           | FGR | FR | Construction                           | 0,44 |
| ATOS              | ATO | FR | Computer Services                      | 0,43 |
| ARKEMA            | AKE | FR | Chemicals: Diversified                 | 0,41 |
| UBISOFT ENTERTAIN | UBI | FR | Electronic Entertainment               | 0,41 |
| VALEO             | FR  | FR | Auto Parts                             | 0,41 |
| SUEZ              | SEV | FR | Water                                  | 0,41 |
| ACCOR             | AC  | FR | Hotels and Motels                      | 0,38 |
| GETLINK SE        | GET | FR | Railroads                              | 0,38 |
| GECINA            | GFC | FR | Office REITs                           | 0,35 |
| EDF               | EDF | FR | Conventional Electricity               | 0,35 |
| ORPEA             | ORP | FR | Health Care Facilities                 | 0,33 |
| SCOR SE           | SCR | FR | Reinsurance                            | 0,32 |
| BIOMERIEUX        | BIM | FR | Medical Equipment                      | 0,29 |
| KLEPIERRE         | LI  | FR | Retail REITs                           | 0,27 |
| FAURECIA          | EO  | FR | Auto Parts                             | 0,25 |