

CAC[®] Large 60

Objective

The CAC[®] 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, and is the most widely used indicator of the Paris stock market. The index serves as an underlying for structured products, funds, exchange traded funds, options and futures.

Investability

Stocks are screened to ensure liquidity and selected and free float weighted 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

Jun-21

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2403.6	Q2 2021	6.90%	P/E Incl. Neg LTM	68.85
Free float	1637.8	YTD	16.28%	P/E Incl. Neg FY1	25.43
% of CAC All-Tradable	91.6%	2020	-6.88%	P/E excl. Neg LTM	82.93
		2019	25.77%	P/E excl. Neg FY1	25.86
		2018	-10.65%	Price/Book	4.57
				Price/Sales	3.98
				Price/Cash Flow	18.93
				Dividend Yield (%)	2.06%
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	40.1	2 Year	8.18%	Sharpe Ratio 1 Year	not calc.
Median	23.0	3 Years	6.56%	Volatility 30 Day	9.07
Largest	333.8	5 Years	8.84%		
Smallest	5.64	Since Base Date 30-Dec-2005	13.76%		
Component Weights	(%)	Performance vs. (YTD)	(%)		
Largest	11.21	CAC All-Tradable	0.34%		
Smallest	0.25				
Top ten	51.52				
Performance others					
CAC Large 60 GR	(%)	CAC Large 60 NR	(%)	CAC All-Tradable	(%)
Q2 2021	8.64%	Q2 2021	8.18%	Q2 2021	6.63%
YTD	18.47%	YTD	17.89%	YTD	15.93%
2020	-4.75%	2020	-5.35%	2020	-6.39%
2019	29.80%	2019	28.61%	2019	25.07%
2018	-7.78%	2018	-8.64%	2018	-11.96%

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Index Facts

Categories

Weighting

Component Number

Review Frequency

Facts

Based on free float adjusted market capitalization

60

Quarterly reviews effective after the third Fridays of March, June, September, and December.

Calculation and Distribution

Price, Net Return and Gross 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

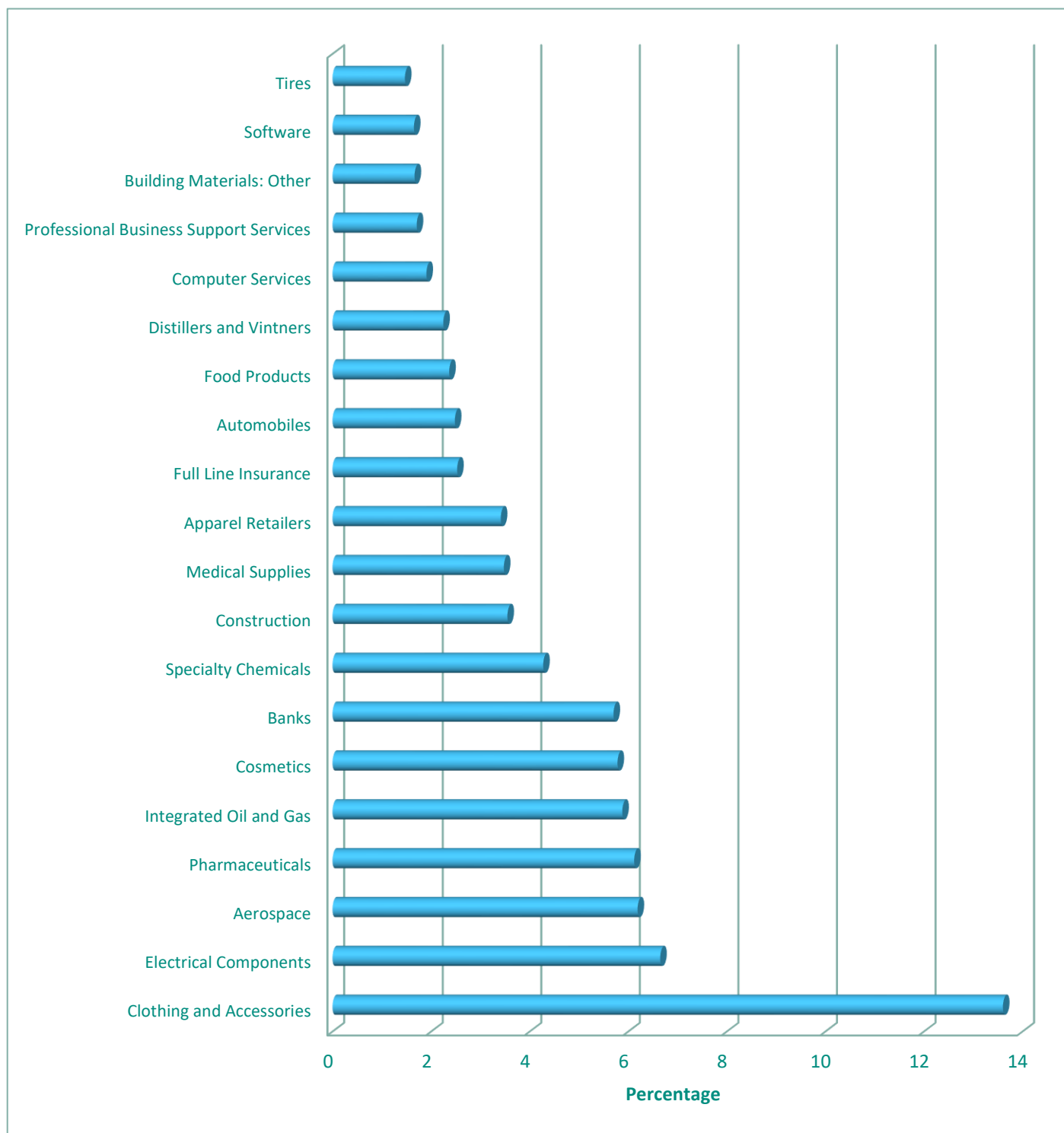
Date Introduced

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

Settlement Procedure

The average of values of the CAC 40 calculated between 15.40 and 16.00 CET

Sector Allocation - Top 20



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
ARCELORMITTAL SA	MT	NL	Iron and Steel	1.13	18.53	0.65
STELLANTIS NV	STLA	FR	Automobiles	2.05	33.54	0.65
EURONEXT	ENX	FR	Investment Services	0.45	7.37	0.75
AIRBUS	AIR	FR	Aerospace	3.90	63.77	0.75
STMICROELECTRONICS	STM	FR	Semiconductors	1.19	19.51	0.70
EUROFINS SCIENT.	ERF	FR	Medical Services	0.73	11.87	0.65
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	0.53	8.59	0.85
BIOMERIEUX	BIM	FR	Medical Equipment	0.25	4.06	0.35
VALEO	FR	FR	Auto Parts	0.34	5.50	0.90
SARTORIUS STED BIO	DIM	FR	Medical Supplies	0.56	9.19	0.25
WORLDLINE	WLN	FR	Transaction Processing Services	1.16	19.02	0.85
EDENRED	EDEN	FR	Financial Data Providers	0.69	11.26	0.95
SUEZ	SEV	FR	Water	0.51	8.33	0.65
GETLINK SE	GET	FR	Railroads	0.35	5.79	0.80
ARKEMA	AKE	FR	Chemicals: Diversified	0.32	5.28	0.65
LEGRAND	LR	FR	Electrical Components	1.46	23.83	1.00
EDF	EDF	FR	Conventional Electricity	0.33	5.36	0.15
ALSTOM	ALO	FR	Electrical Components	0.82	13.44	0.85
ENGIE	ENGI	FR	Multi-Utilities	1.29	21.10	0.75
GECINA	GFC	FR	Office REITs	0.36	5.92	0.60
BUREAU VERITAS	BVI	FR	Professional Business Support Services	0.48	7.84	0.65
ORPEA	ORP	FR	Health Care Facilities	0.34	5.54	0.80
ORANGE	ORA	FR	Telecommunications Services	1.09	17.90	0.70
RENAULT	RNO	FR	Automobiles	0.43	7.06	0.70
BNP PARIBAS ACT.A	BNP	FR	Banks	3.64	59.47	0.90
SOCIETE GENERALE	GLE	FR	Banks	1.23	20.15	0.95
DASSAULT SYSTEMES	DSY	FR	Software	1.65	27.02	0.50
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	0.71	11.69	0.90
EIFFAGE	FGR	FR	Construction	0.42	6.84	0.80
VIVENDI	VIV	FR	Radio and TV Broadcasters	1.34	21.84	0.65
VINCI	DG	FR	Construction	2.70	44.09	0.80
CAPGEMINI	CAP	FR	Computer Services	1.59	26.08	0.95
SAINT GOBAIN	SGO	FR	Building Materials: Other	1.66	27.23	0.90
VEOLIA ENVIRON.	VIE	FR	Water	0.84	13.73	0.95
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	4.37	71.48	0.95
KLEPIERRE	LI	FR	Retail REITs	0.28	4.56	0.70
ESSILORLUXOTTICA	EL	FR	Medical Supplies	2.91	47.67	0.70
KERING	KER	FR	Apparel Retailers	3.41	55.84	0.60
THALES	HO	FR	Defense	0.56	9.17	0.50
MICHELIN	ML	FR	Tires	1.47	24.03	1.00
SODEXO	SW	FR	Restaurants and Bars	0.43	6.96	0.60
FAURECIA	EO	FR	Auto Parts	0.33	5.43	0.95
LVMH	MC	FR	Clothing and Accessories	11.23	183.59	0.55

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PERNOD RICARD	RI	FR	Distillers and Vintners	2.25	36.77	0.75
DANONE	BN	FR	Food Products	2.37	38.73	0.95
AXA	CS	FR	Full Line Insurance	2.53	41.36	0.80
SANOFI	SAN	FR	Pharmaceuticals	6.12	100.12	0.90
BOUYGUES	EN	FR	Construction	0.43	7.11	0.60
ACCOR	AC	FR	Hotels and Motels	0.35	5.76	0.70
L'OREAL	OR	FR	Cosmetics	5.78	94.58	0.45
TOTALENERGIES	TTE	FR	Integrated Oil and Gas	5.88	96.17	0.95
CARREFOUR	CA	FR	Food Retailers and Wholesalers	0.62	10.17	0.75
AIR LIQUIDE	AI	FR	Specialty Chemicals	4.28	69.92	1.00
SAFRAN	SAF	FR	Aerospace	2.29	37.47	0.80
UBISOFT ENTERTAIN	UBI	FR	Electronic Entertainment	0.35	5.77	0.80
HERMES INTL	RMS	FR	Clothing and Accessories	2.38	38.91	0.30
TELEPERFORMANCE	TEP	FR	Professional Business Support Services	1.23	20.10	1.00
ATOS	ATO	FR	Computer Services	0.31	5.08	0.90
CREDIT AGRICOLE	ACA	FR	Banks	0.83	13.63	0.40
SOLVAY	SOLB	BE	Chemicals: Diversified	0.45	7.38	0.65