

# CAC® Large 60 EW Index

## Objective

The CAC® Large 60 Equal Weight is an equal weighted index that reflects the performance of the 60 largest and most actively traded shares listed on Euronext Paris. The weights of the constituents are reset to equal weight 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

March 31, 2022

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full		2,374	Q1 2022	-8.35%	P/E Incl. Neg LTM	99.49
			YTD	-8.35%	P/E Incl. Neg FY1	20.98
			2021	18.27%	P/E excl. Neg LTM	101.20
			2020	-4.94%	P/E excl. Neg FY1	20.98
			2019	22.67%	Price/Book	3.16
					Price/Sales	2.91
					Price/Cash Flow	9.23
					Dividend Yield (%)	2.62
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		39.5	2 Year	20.41%	Sharpe Ratio 1 Year	-
Median		21.2	3 Years	4.35%	Volatility 30 Day	37.86
Largest		327.8	5 Years	2.78%		
Smallest		2.7	Since Base Date 31-12-2008	7.90%		
Component Weights		(%)				
Largest		1.81				
Smallest		1.50				
Top ten		17.71				

## Performance of other versions

CAC® Large 60 Equal Weight GR	CAC® Large 60 Equal Weight NR	CAC® Large 60 Equal Weight Excess Return			
Q1 2022	-8.23%	Q1 2022	-8.26%	Q1 2022	-9.39%
YTD	-8.23%	YTD	-8.26%	YTD	-9.39%
2021	20.75%	2021	20.09%	2021	14.24%
2020	-3.16%	2020	-3.64%	2020	-8.36%
2019	26.65%	2019	25.49%	2019	19.37%
CAC® Large 60 Equal Weight Decrement 4%					
Q1 2022	-9.17%				
YTD	-9.17%				
2021	15.38%				
2020	-7.43%				
2019	20.57%				

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## Index Facts

Categories	Facts
Weighting	Rebalanced to equal weight at each quarterly review
Component Number	60
Review of composition	Follows annual/quarterly review scheme of underlying index. Effective after the third Friday of March, June, September and December.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	CAC Large 60 EW Index family was introduced on 24 April 2015
Isin code / Base Value / Base Date	CAC Large 60 Equal Weight Index (FR0012663292), 1000 as of 31 December 2008 CAC Large 60 Equal Weight GR Index (FR0012663318), 1000 as of 31 December 2008 CAC Large 60 Equal Weight NR Index (FR0012663300), 1000 as of 31 December 2008 CAC LARGE 60 EW ER Index (FR0012663334), 1000 as of 31 December 2008 CAC Large 60 Equal Weight Decrement 4% Index (FR0013517802), 1000 as of 31 December 2008

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
PERNOD RICARD	RI	FR	Consumer Staples	1.81
CARREFOUR	CA	FR	Consumer Staples	1.80
HERMES INTL	RMS	FR	Consumer Discretionary	1.79
CAPGEMINI	CAP	FR	Technology	1.79
GETLINK SE	GET	FR	Industrials	1.78
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	1.76
SARTORIUS STED BIO	DIM	FR	Health Care	1.76
AIR LIQUIDE	AI	FR	Basic Materials	1.75
STMICROELECTRONICS	STM	FR	Technology	1.74
VALEO	FR	FR	Consumer Discretionary	1.73
				<b>17.71</b>

## Portfolio Analysis

### Top Sectors Breakdown

