

CAC[®] Large 60 EW

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 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

Dec-20

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap weighted	Q4 2020		19,50%	P/E Incl. Neg LTM	-
Free float			YTD		-4,94%	P/E Incl. Neg FY1	25,58
			2019		22,67%	P/E excl. Neg LTM	30,50
			2018		-14,21%	P/E excl. Neg FY1	30,29
			2017		12,96%	Price/Book	3,75
						Price/Sales	2,84
						Price/Cash Flow	15,49
						Dividend Yield (%)	1,38%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		33,55	2 Year		7,99%	Sharpe Ratio 1 Year	not calc.
Median		19,01	3 Years		0,01%	Volatility 30 Day	13,98
Largest		257,88	5 Years		3,48%		
Smallest		3,45	Since Base Date 31-Dec-2008		8,03%		
Component Weights		(%)					
Largest		1,82					
Smallest		1,59					
Top ten		17,38					

Performance others

CAC Large 60 Equal Weight NR	(%)	CAC Large 60 Equal Weight GR	(%)
Q4 2020	19,59%	Q4 2020	19,63%
YTD	-3,64%	YTD	-3,16%
2019	25,49%	2019	26,65%
2018	-12,52%	2018	-11,81%
2017	15,21%	2017	16,15%

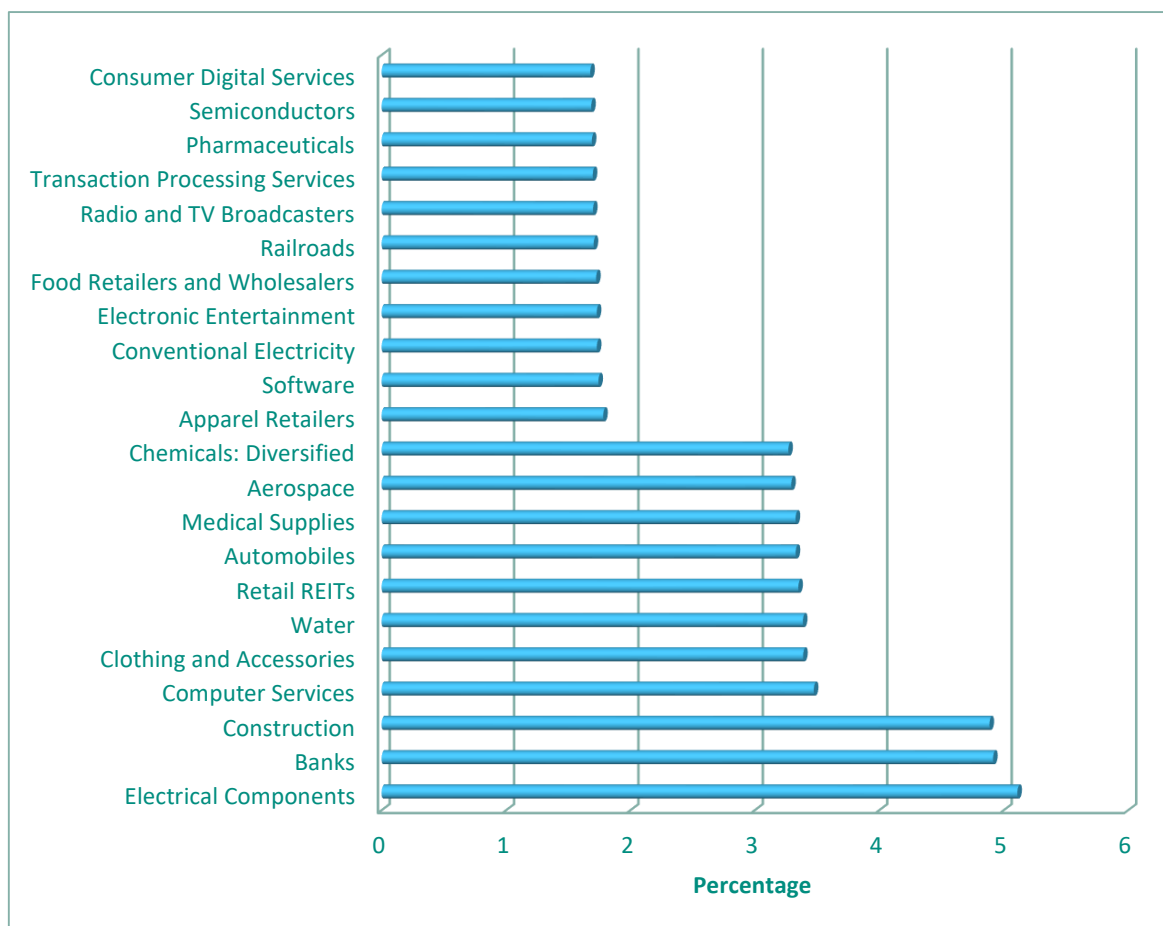
CAC LARGE 60 EW ER	(%)	CAC Large 60 Equal Weight Decrement 4%	(%)
Q4 2020	18,10%	Q4 2020	18,40%
YTD	-8,36%	YTD	-7,43%
2019	19,37%	2019	20,57%
2018	-16,82%	2018	-15,98%
2017	9,61%	2017	10,71%

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Index Facts

Categories	Facts
Weighting	Equal weighted
Component Number	60
Review Frequency	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 (FR0012663292) 1,000 as of 31 December 2008 CAC Large 60 Equal Weight NR (FR0012663300) 1,000 as of 31 December 2008 CAC Large 60 Equal Weight GR (FR0012663318) 1,000 as of 31 December 2008 CAC Large 60 Equal Weight Excess Return (FR0012663334) 1,000 as of 31 December 2008
Date Introduced	The CAC Large 60 Equal Weight was introduced on 24 April 2015 The CAC Large 60 Equal Weight NR was introduced on 24 April 2015 The CAC Large 60 Equal Weight GR was introduced on 24 April 2015 The CAC Large 60 Equal Weight Excess Return was introduced on 24 April 2015
Settlement Procedure	N.A.

Sector Allocation



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
CAPGEMINI	CAP	FR	Computer Services	1,82
KERING	KER	FR	Apparel Retailers	1,78
DASSAULT SYSTEMES	DSY	FR	Software	1,74
EDF	EDF	FR	Conventional Electricity	1,73
UBISOFT ENTERTAIN	UBI	FR	Electronic Entertainment	1,73
CARREFOUR	CA	FR	Food Retailers and Wholesalers	1,73
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,72
LEGRAND	LR	FR	Electrical Components	1,71
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	1,71
GETLINK SE	GET	FR	Railroads	1,71
PEUGEOT	UG	FR	Automobiles	1,70
HERMES INTL	RMS	FR	Clothing and Accessories	1,70
VIVENDI	VIV	FR	Radio and TV Broadcasters	1,70
SUEZ	SEV	FR	Water	1,70
WORLDLINE	WLN	FR	Transaction Processing Services	1,70
ALSTOM	ALO	FR	Electrical Components	1,69
SARTORIUS STED BIO	DIM	FR	Medical Supplies	1,69
SANOFI	SAN	FR	Pharmaceuticals	1,69
VEOLIA ENVIRON.	VIE	FR	Water	1,69
LVMH	MC	FR	Clothing and Accessories	1,69
STMICROELECTRONICS	STM	FR	Semiconductors	1,69
TELEPERFORMANCE	TEP	FR	Consumer Digital Services	1,68
ORPEA	ORP	FR	Health Care Facilities	1,68
L'OREAL	OR	FR	Cosmetics	1,68
EUROFINS SCIENT.	ERF	FR	Medical Services	1,67
ARCELORMITTAL SA	MT	NL	Iron and Steel	1,67
ACCOR	AC	FR	Hotels and Motels	1,67
AIR LIQUIDE	AI	FR	Specialty Chemicals	1,66
GECINA	GFC	FR	Office REITs	1,66
BIOMERIEUX	BIM	FR	Medical Equipment	1,66
ENGIE	ENGI	FR	Multi-Utilities	1,66
DANONE	BN	FR	Food Products	1,66
VALEO	FR	FR	Auto Parts	1,65
ATOS	ATO	FR	Computer Services	1,65
PERNOD RICARD	RI	FR	Distillers and Vintners	1,65
AIRBUS	AIR	FR	Aerospace	1,65
ORANGE	ORA	FR	Telecommunications Services	1,65
SOCIETE GENERALE	GLE	FR	Banks	1,65
EIFFAGE	FGR	FR	Construction	1,64
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	1,64
THALES	HO	FR	Defense	1,64
SAFRAN	SAF	FR	Aerospace	1,64
BOUYGUES	EN	FR	Construction	1,64

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CREDIT AGRICOLE	ACA	FR	Banks	1,64
EDENRED	EDEN	FR	Financial Data Providers	1,64
ARKEMA	AKE	FR	Chemicals: Diversified	1,64
ESSILORLUXOTTICA	EL	FR	Medical Supplies	1,64
SOLVAY	SOLB	BE	Chemicals: Diversified	1,63
KLEPIERRE	LI	FR	Retail REITs	1,63
BNP PARIBAS ACT.A	BNP	FR	Banks	1,63
RENAULT	RNO	FR	Automobiles	1,63
MICHELIN	ML	FR	Tires	1,62
SODEXO	SW	FR	Restaurants and Bars	1,62
TOTAL	FP	FR	Integrated Oil and Gas	1,61
AXA	CS	FR	Full Line Insurance	1,61
TECHNIPFMC	FTI	FR	Oil Equipment and Services	1,61
BUREAU VERITAS	BVI	FR	Professional Business Support Services	1,61
SAINT GOBAIN	SGO	FR	Building Materials: Other	1,60
VINCI	DG	FR	Construction	1,60
SCOR SE	SCR	FR	Reinsurance	1,59

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