

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

Jun-21

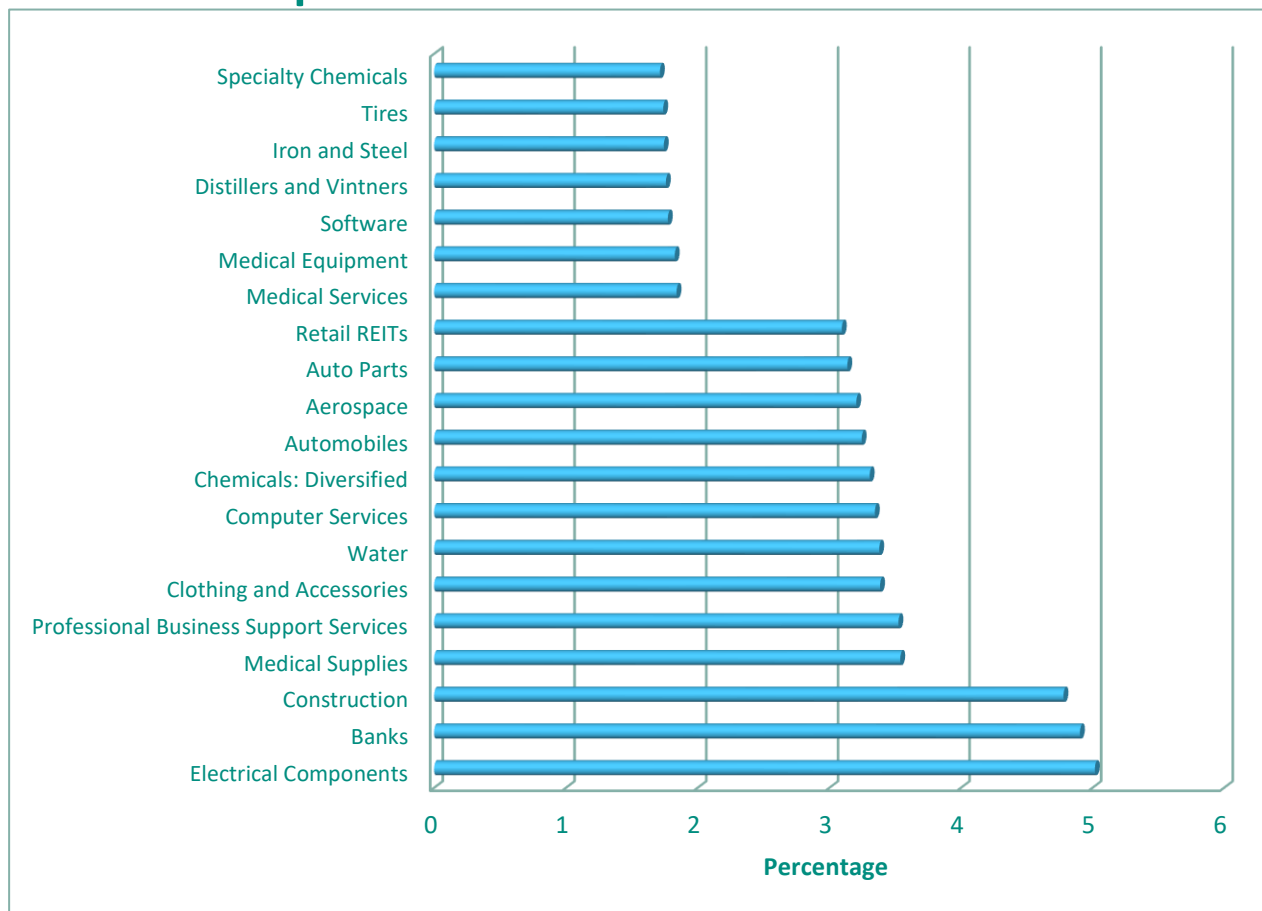
Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap weighted	Q2 2021		4.18%	P/E Incl. Neg LTM	77.80
Free float			YTD		12.33%	P/E Incl. Neg FY1	28.72
			2020		-4.94%	P/E excl. Neg LTM	90.29
			2019		22.67%	P/E excl. Neg FY1	29.09
			2018		-14.21%	Price/Book	5.55
						Price/Sales	5.02
						Price/Cash Flow	22.71
						Dividend Yield (%)	1.84%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		40.1	2 Year		7.20%	Sharpe Ratio 1 Year	not calc.
Median		23.0	3 Years		4.69%	Volatility 30 Day	8.74
Largest		333.8	5 Years		8.05%		
Smallest		5.64	Since Base Date 31-Dec-2008		16.98%		
Component Weights		(%)					
Largest		13.89					
Smallest		0.23					
Top ten		17.77					
Performance others							
CAC Large 60 Equal Weight NR		(%)	CAC Large 60 Equal Weight GR		(%)		
Q2 2021		5.36%	Q2 2021		5.78%		
YTD		13.70%	YTD		14.20%		
2020		-3.64%	2020		-3.16%		
2019		25.49%	2019		26.65%		
2018		-12.52%	2018		-11.81%		
CAC LARGE 60 EW ER		(%)	CAC Large 60 Equal Weight Decrement 4%		(%)		
Q2 2021		4.05%	Q2 2021		4.31%		
YTD		10.92%	YTD		11.47%		
2020		-8.36%	2020		-7.43%		
2019		19.37%	2019		20.57%		
2018		-16.82%	2018		-15.98%		

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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 ER (FR0012663334) 1,000 as of 31 December 2008 CAC Large 60 Equal Weight Decrement 4% (FR0013517802) 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 The CAC Large 60 Equal Weight Decrement 4% was introduced on 17 June 2020
Settlement Procedure	N.A.

Sector Allocation - Top 20



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ARCELORMITTAL SA	MT	NL	Iron and Steel	1.74
STELLANTIS NV	STLA	FR	Automobiles	1.67
EURONEXT	ENX	FR	Investment Services	1.71
AIRBUS	AIR	FR	Aerospace	1.62
STMICROELECTRONICS	STM	FR	Semiconductors	1.65
EUROFINS SCIENT.	ERF	FR	Medical Services	1.84
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1.58
BIOMERIEUX	BIM	FR	Medical Equipment	1.83
VALEO	FR	FR	Auto Parts	1.56
SARTORIUS STED BIO	DIM	FR	Medical Supplies	1.75
WORLDLINE	WLN	FR	Transaction Processing Services	1.67
EDENRED	EDEN	FR	Financial Data Providers	1.64
SUEZ	SEV	FR	Water	1.71
GETLINK SE	GET	FR	Railroads	1.68
ARKEMA	AKE	FR	Chemicals: Diversified	1.66
LEGRAND	LR	FR	Electrical Components	1.70
EDF	EDF	FR	Conventional Electricity	1.65
ALSTOM	ALO	FR	Electrical Components	1.61
ENGIE	ENGI	FR	Multi-Utilities	1.61
GECINA	GFC	FR	Office REITs	1.65
BUREAU VERITAS	BVI	FR	Professional Business Support Services	1.71
ORPEA	ORP	FR	Health Care Facilities	1.70
ORANGE	ORA	FR	Telecommunications Services	1.63
RENAULT	RNO	FR	Automobiles	1.58
BNP PARIBAS ACT.A	BNP	FR	Banks	1.61
SOCIETE GENERALE	GLE	FR	Banks	1.65
DASSAULT SYSTEMES	DSY	FR	Software	1.77
PUBLICIS GROUPE SA	PUB	FR	Media Agencies	1.68
EIFFAGE	FGR	FR	Construction	1.60
VIVENDI	VIV	FR	Radio and TV Broadcasters	1.65
VINCI	DG	FR	Construction	1.60
CAPGEMINI	CAP	FR	Computer Services	1.73
SAINT GOBAIN	SGO	FR	Building Materials: Other	1.68
VEOLIA ENVIRON.	VIE	FR	Water	1.67
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	1.70
KLEPIERRE	LI	FR	Retail REITs	1.52
ESSILORLUXOTTICA	EL	FR	Medical Supplies	1.79
KERING	KER	FR	Apparel Retailers	1.67
THALES	HO	FR	Defense	1.70
MICHELIN	ML	FR	Tires	1.74
SODEXO	SW	FR	Restaurants and Bars	1.65
FAURECIA	EO	FR	Auto Parts	1.57
LVMH	MC	FR	Clothing and Accessories	1.65

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PERNOD RICARD	RI	FR	Distillers and Vintners	1.76
DANONE	BN	FR	Food Products	1.70
AXA	CS	FR	Full Line Insurance	1.60
SANOFI	SAN	FR	Pharmaceuticals	1.69
BOUYGUES	EN	FR	Construction	1.58
ACCOR	AC	FR	Hotels and Motels	1.54
L'OREAL	OR	FR	Cosmetics	1.64
TOTALENERGIES	TTE	FR	Integrated Oil and Gas	1.59
CARREFOUR	CA	FR	Food Retailers and Wholesalers	1.67
AIR LIQUIDE	AI	FR	Specialty Chemicals	1.71
SAFRAN	SAF	FR	Aerospace	1.59
UBISOFT ENTERTAIN	UBI	FR	Electronic Entertainment	1.68
HERMES INTL	RMS	FR	Clothing and Accessories	1.74
TELEPERFORMANCE	TEP	FR	Professional Business Support Services	1.82
ATOS	ATO	FR	Computer Services	1.62
CREDIT AGRICOLE	ACA	FR	Banks	1.64
SOLVAY	SOLB	BE	Chemicals: Diversified	1.64

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