

CAC® Large 60 Responsible Investment SW

Objective

The CAC® Large 60 Responsible Investment SW tracks the performance of the constituents of the CAC® Large 60 index, ranked and weighted by their Responsible Investment score (provided by Moriva/ISS-oekom). The weights of the constituents are reset 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: www.euronext.com/en/indices/index-rules.

Statistics

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Nov-2018
Full	not mkt cap		Q4 2018	2.18%	P/E Incl. Neg LTM	18.44
Free float	weighted		YTD	-6.09%	P/E Incl. Neg FY1	16.70
			2017	14.33%	P/E excl. Neg LTM	18.81
			2016	3.50%	P/E excl. Neg FY1	16.70
			2015	10.96%	Price/Book	2.38
					Price/Sales	2.17
					Price/Cash Flow	10.21
					Dividend Yield (%)	3.04
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		28.49	2 Year	6.68%	Sharpe Ratio 1 Year	not calc.
Median		16.65	3 Years	1.77%	Volatility 30 Day	18.31
Largest		139.51	5 Years	5.13%		
Smallest		4.14	Since Base Date 31-Dec-2007	2.33%		
Component Weights		(%)				
Largest		2.89				
Smallest		0.74				
Top ten		26.69				

Performance of other versions

CAC Large 60 RI SW NR	(%)	CAC Large 60 RI SW GR	(%)	CAC Large 60 RI SW Decrement 5%	(%)
Q4 2018	2.19%	Q4 2018	2.20%	Q4 2018	2.09%
YTD	-4.32%	YTD	-3.57%	YTD	-8.34%
2017	16.57%	2017	17.50%	2017	10.90%
2016	5.87%	2016	6.86%	2016	0.71%
2015	13.06%	2015	13.91%	2015	7.54%

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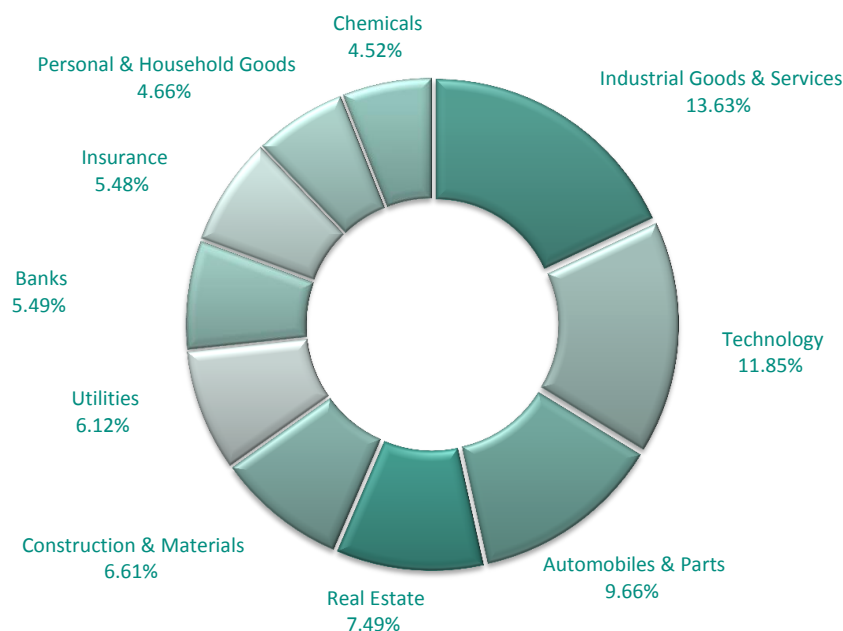
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Index Facts

Categories	Facts										
Weighting	Weights depend on the rank by Responsible Investment Score provided by Mirova/ISS-oekom as follows:										
	<table border="1"> <thead> <tr> <th>Rank</th> <th>Weight</th> </tr> </thead> <tbody> <tr> <td>From 1 to 15</td> <td>2.50%</td> </tr> <tr> <td>From 16 to 30</td> <td>2.08%</td> </tr> <tr> <td>From 31 to 45</td> <td>1.25%</td> </tr> <tr> <td>From 46 to 60</td> <td>0.83%</td> </tr> </tbody> </table>	Rank	Weight	From 1 to 15	2.50%	From 16 to 30	2.08%	From 31 to 45	1.25%	From 46 to 60	0.83%
Rank	Weight										
From 1 to 15	2.50%										
From 16 to 30	2.08%										
From 31 to 45	1.25%										
From 46 to 60	0.83%										
Component Number	60										
Review Frequency	Quarterly after the close of the third Friday of March, June, September and December.										
Calculation and Distribution	Decrement Return Index; Price and Net Return Index versions are available. Published daily after close										
Isin code / Base Value / Base Date	CAC® Large 60 Responsible Investment SW (FR0013376258) 1,000 as of 31 December 2007 CAC® Large 60 Responsible Investment SW NR (FR0013376266) 1,000 as of 31 December 2007 CAC® Large 60 Responsible Investment SW GR (FR0013376274) 1,000 as of 31 December 2007 CAC® Large 60 Responsible Investment SW Decrement 5% (FR0013376282) 1,000 as of 31 December 2007										
Date Introduced	The CAC® Large 60 Responsible Investment family Index series was introduced on 7 November 2018										

Top 10 sectors



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ACCOR	AC	FR	Travel & Leisure	2.10
AIR FRANCE -KLM	AF	FR	Travel & Leisure	1.42
AIR LIQUIDE	AI	FR	Chemicals	2.19
AIRBUS	AIR	FR	Industrial Goods & Services	0.80
ALSTOM	ALO	FR	Industrial Goods & Services	2.57
ARCELORMITTAL SA	MT	NL	Basic Resources	0.74
ARKEMA	AKE	FR	Chemicals	1.17
ATOS	ATO	FR	Technology	1.94
AXA	CS	FR	Insurance	2.59
BNP PARIBAS ACT.A	BNP	FR	Banks	1.95
BOUYGUES	EN	FR	Construction & Materials	1.21
BUREAU VERITAS	BVI	FR	Industrial Goods & Services	1.96
CAPGEMINI	CAP	FR	Technology	2.66
CARREFOUR	CA	FR	Retail	2.30
CREDIT AGRICOLE	ACA	FR	Banks	1.19
DANONE	BN	FR	Food & Beverage	2.17
DASSAULT SYSTEMES	DSY	FR	Technology	2.26
EDENRED	EDEN	FR	Industrial Goods & Services	1.36
EDF	EDF	FR	Utilities	0.93
EIFFAGE	FGR	FR	Construction & Materials	2.06
ENGIE	ENGI	FR	Utilities	0.90
ESSILORLUXOTTICA	EL	FR	Health Care	0.88
FAURECIA	EO	FR	Automobiles & Parts	1.77
GECINA NOM.	GFC	FR	Real Estate	2.43
GEMALTO	GTO	NL	Technology	1.34
HERMES INTL	RMS	FR	Personal & Household Goods	0.82
INGENICO GROUP	ING	FR	Technology	1.41
KERING	KER	FR	Retail	1.23
KLEPIERRE	LI	FR	Real Estate	2.64
LEGRAND	LR	FR	Industrial Goods & Services	2.02
L'OREAL	OR	FR	Personal & Household Goods	2.25
LVMH	MC	FR	Personal & Household Goods	0.84
MICHELIN	ML	FR	Automobiles & Parts	1.92
NATIXIS	KN	FR	Banks	1.16
ORANGE	ORA	FR	Telecommunications	2.83
PERNOD RICARD	RI	FR	Food & Beverage	2.33
PEUGEOT	UG	FR	Automobiles & Parts	2.24
PUBLICIS GROUPE SA	PUB	FR	Media	0.92
RENAULT	RNO	FR	Automobiles & Parts	1.87
SAFRAN	SAF	FR	Industrial Goods & Services	0.84
SAINT GOBAIN	SGO	FR	Construction & Materials	1.17
SANOFI	SAN	FR	Health Care	2.78
SCHNEIDER ELECTRIC	SU	FR	Industrial Goods & Services	2.07
SCOR SE	SCR	FR	Insurance	2.89
SES	SESG	FR	Media	1.00

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SOCIETE GENERALE	GLE	FR	Banks	1.18
SODEXO	SW	FR	Travel & Leisure	0.84
SOLVAY	SOLB	BE	Chemicals	1.16
STMICROELECTRONICS	STM	FR	Technology	2.24
SUEZ	SEV	FR	Utilities	2.87
TECHNIPFMC	FTI	FR	Oil & Gas	0.76
TELEPERFORMANCE	TEP	FR	Industrial Goods & Services	1.19
THALES	HO	FR	Industrial Goods & Services	0.83
TOTAL	FP	FR	Oil & Gas	0.85
UBISOFT ENTERTAIN	UBI	FR	Personal & Household Goods	0.75
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	2.42
VALEO	FR	FR	Automobiles & Parts	1.85
VEOLIA ENVIRON.	VIE	FR	Utilities	1.42
VINCI	DG	FR	Construction & Materials	2.17
VIVENDI	VIV	FR	Media	1.31