

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: www.euronext.com/en/indices/index-rules.

Statistics

March-2019

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals		
Full		not mkt cap	Q1 2019		11,22%	P/E Incl. Neg LTM	23,94	
Free float		weighted	YTD		11,22%	P/E Incl. Neg FY1	16,02	
			2018		-14,21%	P/E excl. Neg LTM	24,41	
			2017		12,96%	P/E excl. Neg FY1	16,02	
			2016		5,01%	Price/Book	2,60	
						Price/Sales	2,22	
						Price/Cash Flow	9,05	
						Dividend Yield (%)	3,31%	
Components (full)		EUR Bil	Annualized		(%)	Risk		
Average		30,89	2 Year		0,46%	Sharpe Ratio 1 Year	not calc.	
Median		17,66	3 Years		5,71%	Volatility 30 Day	11,90	
Largest		165,60	5 Years		3,44%			
Smallest		4,02	Since Base Date 31-déc-2008		8,97%			
Component Weights		(%)						
Largest		1,9						
Smallest		1,53						
Top ten		17,87						
Performance others								
CAC Large 60 Equal Weight NR		(%)	CAC Large 60 Equal Weight GR		(%)	CAC LARGE 60 EW ER		(%)
Q1 2019		11,45%	Q1 2019		11,54%	Q1 2019		10,11%
YTD		11,45%	YTD		11,54%	YTD		10,11%
2018		-12,52%	2018		-11,81%	2018		-16,82%
2017		15,21%	2017		16,15%	2017		9,61%
2016		7,48%	2016		8,51%	2016		2,24%

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Index Facts

Categories

Weighting

Component Number

Review Frequency

Calculation and Distribution

Isin code / Base Value / Base Date

Date Introduced

Settlement Procedure

Facts

Equal weighted

60

Quarterly review. Effective after the third Fridays of March, June, September, and December

Price, Net Return, Gross Return and Excess Return in EUR; Every 15 seconds during Euronext regulated trading hours

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

The CAC Large 60 Equal Weight was introduced on 24 April 2015

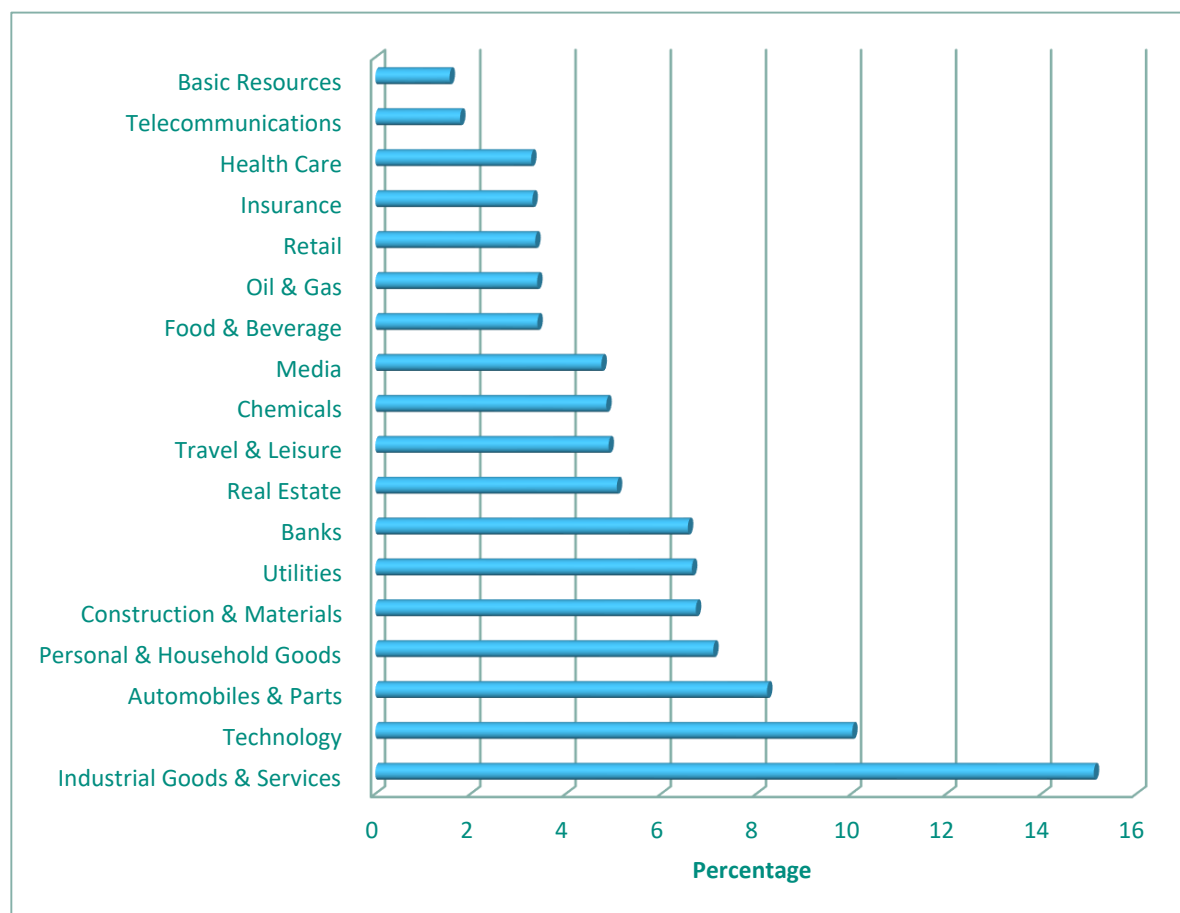
The CAC Large 60 Equal Weight NR was introduced on 24 April 2015

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

N.A.

Sector Allocation



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
UBISOFT ENTERTAIN	UBI	FR	Personal & Household Goods	1,87
TECHNIPFMC	FTI	FR	Oil & Gas	1,78
ORANGE	ORA	FR	Telecommunications	1,78
LVMH	MC	FR	Personal & Household Goods	1,76
L'OREAL	OR	FR	Personal & Household Goods	1,75
SAFRAN	SAF	FR	Industrial Goods & Services	1,74
KERING	KER	FR	Retail	1,74
HERMES INTL	RMS	FR	Personal & Household Goods	1,72
VINCI	DG	FR	Construction & Materials	1,72
PERNOD RICARD	RI	FR	Food & Beverage	1,72
KLEPIERRE	LI	FR	Real Estate	1,72
ATOS	ATO	FR	Technology	1,71
ALSTOM	ALO	FR	Industrial Goods & Services	1,71
MICHELIN	ML	FR	Automobiles & Parts	1,71
INGENICO GROUP	ING	FR	Technology	1,71
NATIXIS	KN	FR	Banks	1,69
AIR LIQUIDE	AI	FR	Chemicals	1,69
EDENRED	EDEN	FR	Industrial Goods & Services	1,69
SANOFI	SAN	FR	Health Care	1,69
CAPGEMINI	CAP	FR	Technology	1,69
DANONE	BN	FR	Food & Beverage	1,68
SUEZ	SEV	FR	Utilities	1,68
SODEXO	SW	FR	Travel & Leisure	1,68
AIRBUS	AIR	FR	Industrial Goods & Services	1,68
GECINA NOM.	GFC	FR	Real Estate	1,68
SCHNEIDER ELECTRIC	SU	FR	Industrial Goods & Services	1,68
DASSAULT SYSTEMES	DSY	FR	Technology	1,68
BOUYGUES	EN	FR	Construction & Materials	1,68
AXA	CS	FR	Insurance	1,68
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	1,67
PEUGEOT	UG	FR	Automobiles & Parts	1,67
SAINT GOBAIN	SGO	FR	Construction & Materials	1,67
GEMALTO	GTO	NL	Technology	1,67
VIVENDI	VIV	FR	Media	1,67
VEOLIA ENVIRON.	VIE	FR	Utilities	1,67
TELEPERFORMANCE	TEP	FR	Industrial Goods & Services	1,67
RENAULT	RNO	FR	Automobiles & Parts	1,66
THALES	HO	FR	Industrial Goods & Services	1,66
ENGIE	ENGI	FR	Utilities	1,66
EIFFAGE	FGR	FR	Construction & Materials	1,66
LEGRAND	LR	FR	Industrial Goods & Services	1,66
ACCOR	AC	FR	Travel & Leisure	1,64
EDF	EDF	FR	Utilities	1,64

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CREDIT AGRICOLE	ACA	FR	Banks	1,63
BNP PARIBAS ACT.A	BNP	FR	Banks	1,63
BUREAU VERITAS	BVI	FR	Industrial Goods & Services	1,62
SCOR SE	SCR	FR	Insurance	1,62
CARREFOUR	CA	FR	Retail	1,62
VALEO	FR	FR	Automobiles & Parts	1,62
TOTAL	FP	FR	Oil & Gas	1,61
SOCIETE GENERALE	GLE	FR	Banks	1,61
SOLVAY	SOLB	BE	Chemicals	1,60
ESSILORLUXOTTICA	EL	FR	Health Care	1,58
PUBLICIS GROUPE SA	PUB	FR	Media	1,58
AIR FRANCE -KLM	AF	FR	Travel & Leisure	1,57
STMICROELECTRONICS	STM	FR	Technology	1,57
FAURECIA	EO	FR	Automobiles & Parts	1,56
ARKEMA	AKE	FR	Chemicals	1,56
ARCELORMITTAL SA	MT	NL	Basic Resources	1,56
SES	SESG	FR	Media	1,50