

CAC[®] Mid 60

Objective

The CAC[®] Mid 60 is a free float market capitalization weighted index that reflects the performance of the second 60 largest and most actively traded shares listed on Euronext Paris. The index serves as an underlying for structured products, funds and exchange traded funds.

Investability

Stocks are screened to ensure liquidity and selected and free float weighted 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-20	
Market Capitalization	EUR Bil	Performance	(%)	Fundamentals			
Full	223,8	Q2 2020	18,26%	P/E Incl. Neg LTM	17,41		
Free float	99,9	YTD	-16,87%	P/E Incl. Neg FY1	23,39		
% of CAC All-Tradable	7,4%	2019	19,73%	P/E excl. Neg LTM	22,32		
		2018	-20,52%	P/E excl. Neg FY1	25,99		
		2017	22,17%	Price/Book	3,50		
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	2,93		
Average	3,74	2 Year	-10,23%	Price/Cash Flow	11,18		
Median	2,42	3 Years	-5,88%	Dividend Yield (%)	1,73%		
Largest	20,74	5 Years	1,05%	Risk			
Smallest	0,20	Since Base Date 31-Dec-2002	8,00%	Sharpe Ratio 1 Year	(0,26)		
Component Weights	(%)	Performance vs. (YTD)	(%)	Volatility 30 Day	25,21		
Largest	5,19	CAC All-Tradable	0,54%				
Smallest	0,19						
Top ten	38,52						
Performance others							
CAC Mid 60 NR	(%)	CAC Mid 60 GR	(%)	CAC All-Tradable	(%)		
Q2 2020	19,18%	Q2 2020	19,52%	Q2 2020	12,85%		
YTD	-16,17%	YTD	-15,91%	YTD	-17,42%		
2019	22,01%	2019	22,97%	2019	25,07%		
2018	-19,04%	2018	-18,46%	2018	-11,96%		
2017	24,09%	2017	24,89%	2017	11,02%		

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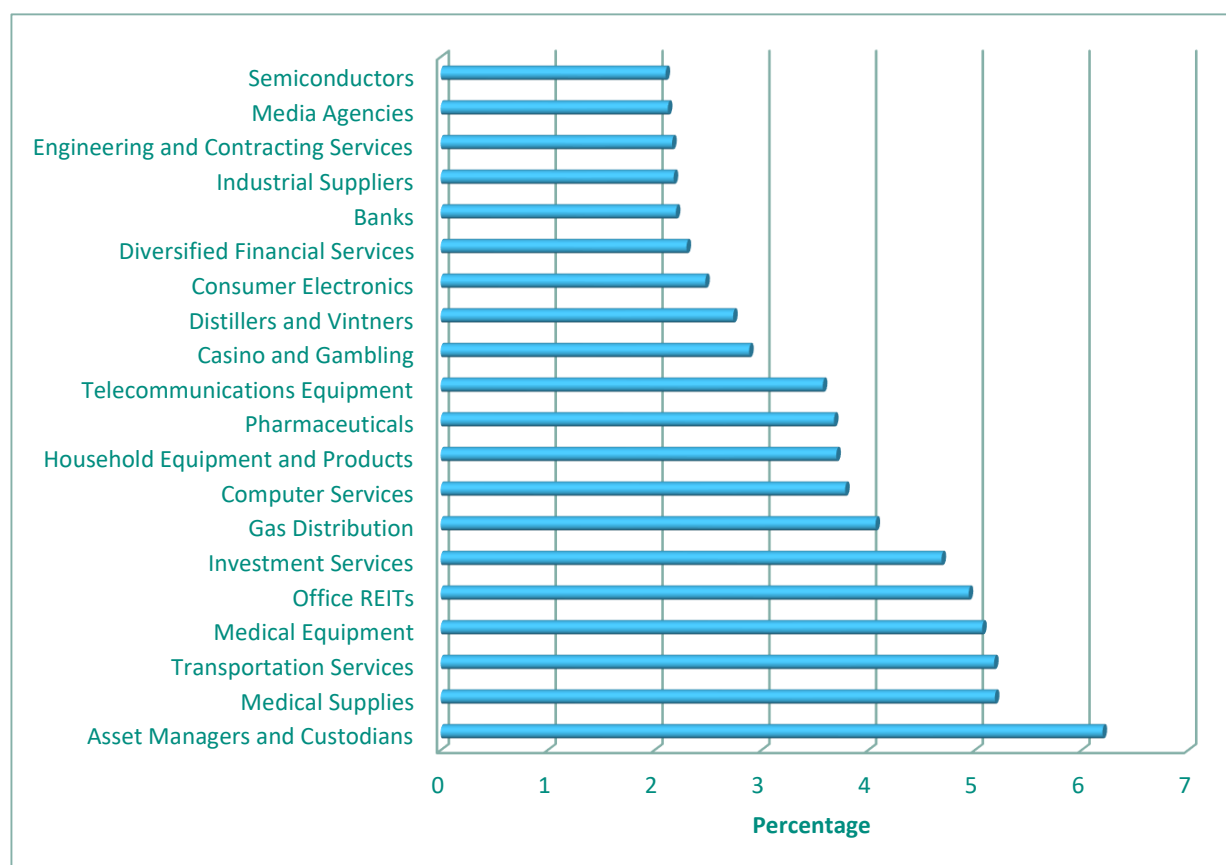
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Index Facts

Categories	Facts
Weighting	Free float market capitalization subject to 15% weighting cap
Component Number	60
Review Frequency	Quarterly reviews effective after the third Fridays of March, June, September, and December. Annual review of free float each September
Calculation and Distribution	Price, Net Return and Gross Return in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	CAC Mid 60 (QS0010989117) 3,000 as of 31 December 2002 CAC Mid 60 NR (QS0011131909) 3,000 as of 31 December 2002 CAC Mid 60 GR (QS0011131917) 3,000 as of 31 December 2002
Date Introduced	The CAC Mid 60 was introduced on 21 March 2011 The CAC Mid 60 NR was introduced on 21 March 2011 The CAC Mid 60 GR was introduced on 21 March 2011
Settlement Procedure	N.A.

Sector Allocation - Top 20



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
SARTORIUS STED BIO	DIM	FR	Medical Supplies	5,19	5,19	0,25
BIOMERIEUX	BIM	FR	Medical Equipment	5,07	5,07	0,35
EURONEXT	ENX	FR	Investment Services	4,69	4,69	0,75
AMUNDI	AMUN	FR	Asset Managers and Custodians	4,22	4,22	0,3
RUBIS	RUI	FR	Gas Distribution	4,07	4,07	0,95
S.E.B.	SK	FR	Household Equipment and Products	3,70	3,70	0,5
COVIVIO	COV	FR	Office REITs	3,09	3,09	0,55
FDJ	FDJ	FR	Casino and Gambling	2,89	2,89	0,55
IPSEN	IPN	FR	Pharmaceuticals	2,86	2,85	0,45
REMY COINTREAU	RCO	FR	Distillers and Vintners	2,74	2,74	0,45
ADP	ADP	FR	Transportation Services	2,72	2,71	0,3
REXEL	RXL	FR	Consumer Electronics	2,48	2,47	0,8
BOLLORE	BOL	FR	Transportation Services	2,47	2,46	0,3
SES	SESG	FR	Telecommunications Equipment	2,33	2,33	1
WENDEL	MF	FR	Diversified Financial Services	2,30	2,30	0,6
ALTEN	ATE	FR	Computer Services	2,21	2,21	0,85
NATIXIS	KN	FR	Banks	2,20	2,20	0,3
ELIS	ELIS	FR	Industrial Suppliers	2,18	2,18	0,95
SOITEC	SOI	FR	Semiconductors	2,10	2,10	0,65
ILIAD	ILD	FR	Telecommunications Services	2,06	2,06	0,2
DASSAULT AVIATION	AM	FR	Aerospace	2,06	2,06	0,3
EURAZEO	RF	FR	Asset Managers and Custodians	1,98	1,98	0,55
ICADE	ICAD	FR	Office REITs	1,85	1,85	0,4
SPIE	SPIE	FR	Engineering and Contracting Services	1,78	1,78	0,85
KORIAN	KORI	FR	Health Care Facilities	1,75	1,75	0,65
SOPRA STERIA GROUP	SOP	FR	Computer Services	1,58	1,58	0,7
GTT	GTT	FR	Oil Equipment and Services	1,51	1,51	0,6
CASINO GUICHARD	CO	FR	Food Retailers and Wholesalers	1,43	1,43	0,4
CNP ASSURANCES	CNP	FR	Life Insurance	1,41	1,41	0,2
APERAM	APAM	NL	Iron and Steel	1,25	1,25	0,6
EUTELSAT COMMUNIC.	ETL	FR	Telecommunications Equipment	1,24	1,24	0,65
JC DECAUX SA.	DEC	FR	Media Agencies	1,23	1,23	0,35
NEXITY	NXI	FR	Real Estate Holding and Development	1,21	1,21	0,75
NEXANS	NEX	FR	Electrical Components	1,17	1,17	0,65
BIC	BB	FR	Nondurable Household Products	1,14	1,14	0,55
IMERYS	NK	FR	General Mining	1,09	1,09	0,45
PLASTIC OMNIUM	POM	FR	Auto Parts	1,08	1,08	0,4
NEOEN	NEOEN	FR	Alternative Electricity	1,07	1,07	0,35
LAGARDERE S.C.A.	MMB	FR	Publishing	1,00	1,00	0,6
AIR FRANCE -KLM	AF	FR	Airlines	0,95	0,95	0,55
ALBIOMA	ABIO	FR	Alternative Electricity	0,92	0,92	0,8
IPSOS	IPS	FR	Media Agencies	0,89	0,89	0,9
VIRBAC	VIRP	FR	Pharmaceuticals	0,83	0,82	0,5

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TRIGANO	TRI	FR	Recreational Products	0,72	0,72	0,4
ALD	ALD	FR	Rental and Leasing Services: Consumer	0,71	0,71	0,2
ROBERTET	RBT	FR	Specialty Chemicals	0,71	0,71	0,35
FNAC DARTY	FNAC	FR	Specialty Retailers	0,64	0,64	0,65
CGG	CGG	FR	Oil Equipment and Services	0,59	0,59	0,85
ELIOR GROUP	ELIOR	FR	Vending and Catering Service	0,54	0,54	0,6
COFACE	COFA	FR	Property and Casualty Insurance	0,53	0,53	0,6
METROPOLE TV	MMT	FR	Radio and TV Broadcasters	0,51	0,51	0,4
TF1	TFI	FR	Radio and TV Broadcasters	0,51	0,51	0,5
MAISONS DU MONDE	MDM	FR	Household Furnishings	0,42	0,42	0,8
MERCIALYS	MERY	FR	Retail REITs	0,41	0,41	0,6
AKKA TECHNOLOGIES	AKA	FR	Engineering and Contracting Services	0,38	0,38	0,6
TARKETT	TKTT	FR	Building Materials: Other	0,34	0,34	0,5
VALLOUREC	VK	FR	Metal Fabricating	0,30	0,30	0,7
ERAMET	ERA	FR	Nonferrous Metals	0,30	0,30	0,35
DBV TECHNOLOGIES	DBV	FR	Biotechnology	0,22	0,22	0,6
GENFIT	GNFT	FR	Biotechnology	0,19	0,19	0,95