

# CAC<sup>®</sup> Mid 60

## Objective

The CAC<sup>®</sup> 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

|                              |            |                      |                              | Dec-20                  |                     |           |
|------------------------------|------------|----------------------|------------------------------|-------------------------|---------------------|-----------|
| <b>Market Capitalization</b> |            | <b>EUR Bil</b>       | <b>Performance</b>           | <b>(%)</b>              | <b>Fundamentals</b> |           |
| Full                         |            | 232,3                | Q4 2020                      | 12,99%                  | P/E Incl. Neg LTM   | 14,77     |
| Free float                   |            | 112,3                | YTD                          | -2,82%                  | P/E Incl. Neg FY1   | 25,52     |
| % of CAC All-Tradable        |            | 7,4%                 | 2019                         | 19,73%                  | P/E excl. Neg LTM   | 22,56     |
|                              |            |                      | 2018                         | -20,52%                 | P/E excl. Neg FY1   | 30,10     |
|                              |            |                      | 2017                         | 22,17%                  | Price/Book          | 3,20      |
| <b>Components (full)</b>     |            | <b>EUR Bil</b>       |                              |                         | Price/Sales         | 2,98      |
| Average                      |            | 3,87                 |                              |                         | Price/Cash Flow     | 11,99     |
| Median                       |            | 2,95                 |                              |                         | Dividend Yield (%)  | 1,53%     |
| Largest                      |            | 13,53                |                              |                         | <b>Risk</b>         |           |
| Smallest                     |            | 0,31                 |                              |                         | Sharpe Ratio 1 Year | not calc. |
|                              |            |                      |                              |                         | Volatility 30 Day   | 12,97     |
| <b>Component Weights</b>     |            | <b>(%)</b>           | <b>Annualized</b>            | <b>(%)</b>              |                     |           |
| Largest                      |            | 4,21                 | 2 Year                       | 7,86%                   |                     |           |
| Smallest                     |            | 0,19                 | 3 Years                      | -2,57%                  |                     |           |
| Top ten                      |            | 33,98                | 5 Years                      | 3,81%                   |                     |           |
|                              |            |                      | Since Base Date 31-Dec-2002  | 8,70%                   |                     |           |
|                              |            |                      |                              |                         |                     |           |
|                              |            |                      | <b>Performance vs. (YTD)</b> | <b>(%)</b>              |                     |           |
|                              |            |                      | CAC All-Tradable             | 3,57%                   |                     |           |
|                              |            |                      |                              |                         |                     |           |
| <b>Performance others</b>    |            |                      |                              |                         |                     |           |
| <b>CAC Mid 60 NR</b>         | <b>(%)</b> | <b>CAC Mid 60 GR</b> | <b>(%)</b>                   | <b>CAC All-Tradable</b> | <b>(%)</b>          |           |
| Q4 2020                      | 13,15%     | Q4 2020              | 13,21%                       | Q4 2020                 | 15,40%              |           |
| YTD                          | -1,69%     | YTD                  | -1,27%                       | YTD                     | -6,39%              |           |
| 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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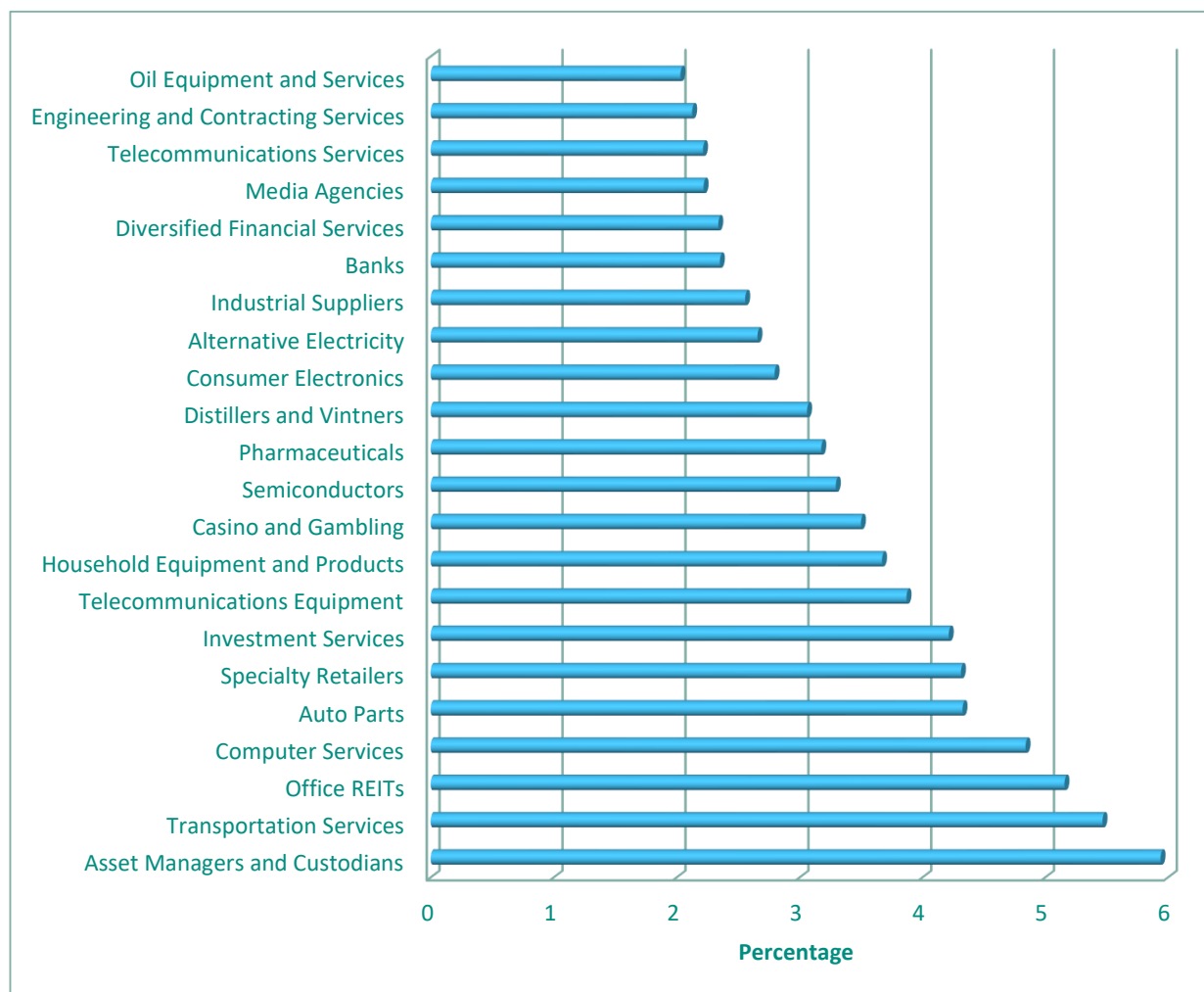
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# CAC<sup>®</sup> Mid 60

## 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.<br>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<br>CAC Mid 60 NR (QS0011131909) 3,000 as of 31 December 2002<br>CAC Mid 60 GR (QS0011131917) 3,000 as of 31 December 2002 |
| Date Introduced                    | The CAC Mid 60 was introduced on 21 March 2011<br>The CAC Mid 60 NR was introduced on 21 March 2011<br>The CAC Mid 60 NR was introduced on 21 March 2011                         |
| Settlement Procedure               | N.A.   |

## Sector Allocation



# CAC<sup>®</sup> Mid 60

## Components

| Company            | MNEMO | Cnty | Sector (ICB)                         | Weight (%) | Index Cap | Float |
|--------------------|-------|------|--------------------------------------|------------|-----------|-------|
| EURONEXT           | ENX   | FR   | Investment Services                  | 4,21       | 4,73      | 0,75  |
| S.E.B.             | SK    | FR   | Household Equipment and Products     | 3,67       | 4,12      | 0,55  |
| AMUNDI             | AMUN  | FR   | Asset Managers and Custodians        | 3,61       | 4,05      | 0,3   |
| RUBIS              | RUI   | FR   | Specialty Retailers                  | 3,50       | 3,93      | 1     |
| FDJ                | FDJ   | FR   | Casino and Gambling                  | 3,50       | 3,93      | 0,55  |
| COVIVIO            | COV   | FR   | Office REITs                         | 3,49       | 3,92      | 0,55  |
| SOITEC             | SOI   | FR   | Semiconductors                       | 3,29       | 3,70      | 0,7   |
| REMY COINTREAU     | RCO   | FR   | Distillers and Vintners              | 3,06       | 3,44      | 0,45  |
| FAURECIA           | EO    | FR   | Auto Parts                           | 2,83       | 3,18      | 0,55  |
| ADP                | ADP   | FR   | Transportation Services              | 2,81       | 3,15      | 0,3   |
| REXEL              | RXL   | FR   | Consumer Electronics                 | 2,80       | 3,14      | 0,8   |
| BOLLORE            | BOL   | FR   | Transportation Services              | 2,66       | 2,99      | 0,3   |
| SES                | SESG  | FR   | Telecommunications Equipment         | 2,63       | 2,96      | 1     |
| ELIS               | ELIS  | FR   | Industrial Suppliers                 | 2,56       | 2,87      | 0,95  |
| ALTEN              | ATE   | FR   | Computer Services                    | 2,40       | 2,69      | 0,85  |
| NATIXIS            | KN    | FR   | Banks                                | 2,35       | 2,64      | 0,3   |
| WENDEL             | MF    | FR   | Diversified Financial Services       | 2,34       | 2,63      | 0,6   |
| EURAZEO            | RF    | FR   | Asset Managers and Custodians        | 2,33       | 2,62      | 0,6   |
| IPSEN              | IPN   | FR   | Pharmaceuticals                      | 2,28       | 2,56      | 0,45  |
| ILIAD              | ILD   | FR   | Telecommunications Services          | 2,21       | 2,49      | 0,25  |
| SPIE               | SPIE  | FR   | Engineering and Contracting Services | 2,13       | 2,39      | 0,85  |
| DASSAULT AVIATION  | AM    | FR   | Aerospace                            | 2,00       | 2,25      | 0,3   |
| KORIAN             | KORI  | FR   | Health Care Facilities               | 1,91       | 2,14      | 0,65  |
| SOPRA STERIA GROUP | SOP   | FR   | Computer Services                    | 1,69       | 1,90      | 0,7   |
| ICADE              | ICAD  | FR   | Office REITs                         | 1,67       | 1,88      | 0,4   |
| NEOEN              | NEOEN | FR   | Alternative Electricity              | 1,67       | 1,87      | 0,35  |
| CNP ASSURANCES     | CNP   | FR   | Life Insurance                       | 1,61       | 1,81      | 0,2   |
| GTT                | GTT   | FR   | Oil Equipment and Services           | 1,57       | 1,76      | 0,6   |
| APERAM             | APAM  | NL   | Iron and Steel                       | 1,53       | 1,71      | 0,6   |
| NEXANS             | NEX   | FR   | Electrical Components                | 1,50       | 1,68      | 0,65  |
| PLASTIC OMNIUM     | POM   | FR   | Auto Parts                           | 1,49       | 1,68      | 0,4   |
| NEXITY             | NXI   | FR   | Real Estate Holding and Development  | 1,33       | 1,49      | 0,75  |
| IMERYS             | NK    | FR   | General Mining                       | 1,32       | 1,48      | 0,45  |
| JC DECAUX SA.      | DEC   | FR   | Media Agencies                       | 1,24       | 1,39      | 0,35  |
| EUTELSAT COMMUNIC. | ETL   | FR   | Telecommunications Equipment         | 1,24       | 1,39      | 0,65  |
| CASINO GUICHARD    | CO    | FR   | Food Retailers and Wholesalers       | 1,22       | 1,37      | 0,5   |
| AIR FRANCE -KLM    | AF    | FR   | Airlines                             | 1,07       | 1,21      | 0,55  |
| TRIGANO            | TRI   | FR   | Recreational Products                | 1,00       | 1,12      | 0,4   |
| ALBIOMA            | ABIO  | FR   | Alternative Electricity              | 0,99       | 1,11      | 0,75  |
| IPSOS              | IPS   | FR   | Media Agencies                       | 0,98       | 1,10      | 0,9   |
| VERALLIA           | VRLA  | FR   | Containers and Packaging             | 0,96       | 1,07      | 0,3   |
| VIRBAC             | VIRP  | FR   | Pharmaceuticals                      | 0,90       | 1,01      | 0,5   |
| BIC                | BB    | FR   | Nondurable Household Products        | 0,84       | 0,95      | 0,45  |

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|                  |       |    |                                       |      |      |      |
|------------------|-------|----|---------------------------------------|------|------|------|
| ALD              | ALD   | FR | Rental and Leasing Services: Consumer | 0,83 | 0,93 | 0,2  |
| FNAC DARTY       | FNAC  | FR | Specialty Retailers                   | 0,81 | 0,91 | 0,65 |
| SOLUTIONS 30 SE  | S30   | FR | Computer Services                     | 0,75 | 0,85 | 0,75 |
| MCPHY ENERGY     | MCPHY | FR | Renewable Energy Equipment            | 0,72 | 0,81 | 0,85 |
| COFACE           | COFA  | FR | Property and Casualty Insurance       | 0,67 | 0,75 | 0,6  |
| TF1              | TFI   | FR | Radio and TV Broadcasters             | 0,62 | 0,69 | 0,5  |
| ROBERTET         | RBT   | FR | Specialty Chemicals                   | 0,61 | 0,69 | 0,35 |
| LAGARDERE S.C.A. | MMB   | FR | Publishing                            | 0,60 | 0,67 | 0,25 |
| METROPOLE TV     | MMT   | FR | Radio and TV Broadcasters             | 0,60 | 0,67 | 0,4  |
| CARMILA          | CARM  | FR | Retail REITs                          | 0,52 | 0,59 | 0,35 |
| ELIOR GROUP      | ELIOR | FR | Vending and Catering Service          | 0,51 | 0,58 | 0,6  |
| KAUFMAN ET BROAD | KOF   | FR | Home Construction                     | 0,50 | 0,57 | 0,7  |
| MAISONS DU MONDE | MDM   | FR | Household Furnishings                 | 0,48 | 0,54 | 0,8  |
| CGG              | CGG   | FR | Oil Equipment and Services            | 0,46 | 0,52 | 0,9  |
| MERCIALYS        | MERY  | FR | Retail REITs                          | 0,38 | 0,43 | 0,65 |
| ERAMET           | ERA   | FR | Nonferrous Metals                     | 0,36 | 0,40 | 0,35 |
| VALLOUREC        | VK    | FR | Metal Fabricating                     | 0,19 | 0,21 | 0,7  |