

# 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

Mar-21

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	247,5	Q1 2021	7,50%	P/E Incl. Neg LTM	39,79
Free float	121,2	YTD	7,50%	P/E Incl. Neg FY1	14,15
% of CAC All-Tradable	7,2%	2020	-2,82%	P/E excl. Neg LTM	65,20
		2019	19,73%	P/E excl. Neg FY1	20,30
		2018	-20,52%	Price/Book	3,21
				Price/Sales	2,84
				Price/Cash Flow	9,66
				Dividend Yield (%)	2,22%
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	4,12	2 Year	5,99%	Sharpe Ratio 1 Year	2,31
Median	3,09	3 Years	1,02%	Volatility 30 Day	8,64
Largest	13,82	5 Years	6,04%		
Smallest	0,33	Since Base Date 31-Dec-2002	9,01%		
Component Weights	(%)	Performance vs. (YTD)	(%)		
Largest	3,78	CAC All-Tradable	-1,22%		
Smallest	0,19				
Top ten	33,77				
Performance others		CAC Mid 60 GR	(%)	CAC All-Tradable	(%)
CAC Mid 60 NR	(%)	Q1 2021	7,59%	Q1 2021	8,72%
Q1 2021	7,57%	YTD	7,59%	YTD	8,72%
YTD	7,57%	2020	-1,27%	2020	-6,39%
2020	-1,69%	2019	22,97%	2019	25,07%
2019	22,01%	2018	-18,46%	2018	-11,96%
2018	-19,04%				

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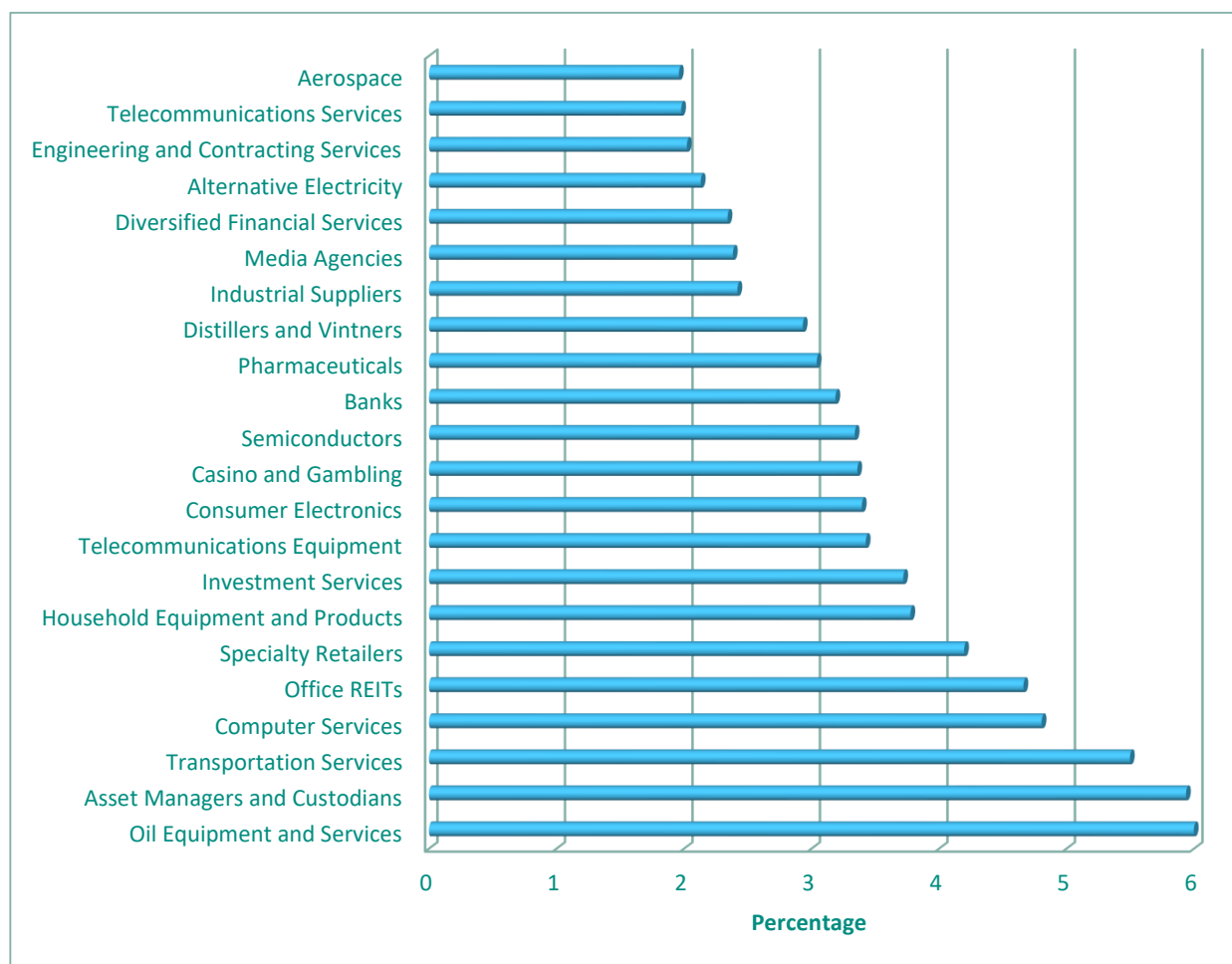
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## Index Facts

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 NR was introduced on 21 March 2011
Settlement Procedure	N.A.

## Sector Allocation



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## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
S.E.B.	SK	FR	Household Equipment and Products	3,78	4,58	0,55
EURONEXT	ENX	FR	Investment Services	3,72	4,51	0,75
RUBIS	RUI	FR	Specialty Retailers	3,45	4,18	1
AMUNDI	AMUN	FR	Asset Managers and Custodians	3,41	4,14	0,3
REXEL	RXL	FR	Consumer Electronics	3,40	4,12	0,8
FDJ	FDJ	FR	Casino and Gambling	3,36	4,07	0,55
SOITEC	SOI	FR	Semiconductors	3,34	4,05	0,7
NATIXIS	KN	FR	Banks	3,19	3,86	0,3
COVIVIO	COV	FR	Office REITs	3,13	3,79	0,55
BOLLORE	BOL	FR	Transportation Services	3,00	3,64	0,3
REMY COINTREAU	RCO	FR	Distillers and Vintners	2,93	3,55	0,45
EURAZEO	RF	FR	Asset Managers and Custodians	2,53	3,06	0,6
ADP	ADP	FR	Transportation Services	2,50	3,03	0,3
ELIS	ELIS	FR	Industrial Suppliers	2,42	2,93	0,95
ALTEN	ATE	FR	Computer Services	2,40	2,91	0,85
TECHNIPFMC	FTI	FR	Oil Equipment and Services	2,39	2,89	0,95
WENDEL	MF	FR	Diversified Financial Services	2,34	2,84	0,6
IPSEN	IPN	FR	Pharmaceuticals	2,28	2,76	0,45
SES	SESG	FR	Telecommunications Equipment	2,14	2,60	1
SPIE	SPIE	FR	Engineering and Contracting Services	2,02	2,45	0,75
ILIAD	ILD	FR	Telecommunications Services	1,98	2,40	0,25
DASSAULT AVIATION	AM	FR	Aerospace	1,96	2,38	0,3
CNP ASSURANCES	CNP	FR	Life Insurance	1,84	2,23	0,2
TECHNIP ENERGIES	TE	FR	Oil Equipment and Services	1,82	2,21	0,95
NEXANS	NEX	FR	Electrical Components	1,77	2,14	0,65
SOPRA STERIA GROUP	SOP	FR	Computer Services	1,69	2,05	0,7
KORIAN	KORI	FR	Health Care Facilities	1,67	2,02	0,65
APERAM	APAM	NL	Iron and Steel	1,59	1,93	0,6
ICADE	ICAD	FR	Office REITs	1,53	1,86	0,4
PLASTIC OMNIUM	POM	FR	Auto Parts	1,53	1,86	0,4
NEXITY	NXI	FR	Real Estate Holding and Development	1,46	1,77	0,75
JC DECAUX SA.	DEC	FR	Media Agencies	1,32	1,60	0,35
NEOEN	NEOEN	FR	Alternative Electricity	1,31	1,59	0,35
IMERYS	NK	FR	General Mining	1,31	1,59	0,45
EUTELSAT COMMUNIC.	ETL	FR	Telecommunications Equipment	1,28	1,56	0,65
CASINO GUICHARD	CO	FR	Food Retailers and Wholesalers	1,27	1,54	0,5
GTT	GTT	FR	Oil Equipment and Services	1,25	1,51	0,6
IPSOS	IPS	FR	Media Agencies	1,06	1,29	0,9
TRIGANO	TRI	FR	Recreational Products	1,02	1,23	0,4
AIR FRANCE -KLM	AF	FR	Airlines	0,99	1,20	0,55
VERALLIA	VRLA	FR	Containers and Packaging	0,94	1,14	0,3
BIC	BB	FR	Nondurable Household Products	0,84	1,02	0,45
ALD	ALD	FR	Rental and Leasing Services: Consumer	0,83	1,01	0,2

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ALBIOMA	ABIO	FR	Alternative Electricity	0,82	0,99	0,75
VIRBAC	VIRP	FR	Pharmaceuticals	0,77	0,93	0,5
METROPOLE TV	MMT	FR	Radio and TV Broadcasters	0,76	0,92	0,4
FNAC DARTY	FNAC	FR	Specialty Retailers	0,75	0,91	0,65
SOLUTIONS 30 SE	S30	FR	Computer Services	0,72	0,87	0,75
COFACE	COFA	FR	Property and Casualty Insurance	0,71	0,86	0,6
TF1	TFI	FR	Radio and TV Broadcasters	0,67	0,82	0,5
MCPHY ENERGY	MCPHY	FR	Renewable Energy Equipment	0,64	0,77	0,85
LAGARDERE S.C.A.	MMB	FR	Publishing	0,61	0,74	0,25
MAISONS DU MONDE	MDM	FR	Household Furnishings	0,56	0,68	0,8
ELIOR GROUP	ELIOR	FR	Vending and Catering Service	0,55	0,66	0,6
CGG	CGG	FR	Oil Equipment and Services	0,54	0,66	0,9
VALNEVA	VLA	FR	Biotechnology	0,52	0,63	0,65
ERAMET	ERA	FR	Nonferrous Metals	0,47	0,56	0,35
MERCIALYS	MERY	FR	Retail REITs	0,46	0,56	0,65
DBV TECHNOLOGIES	DBV	FR	Biotechnology	0,28	0,34	0,7
VALLOUREC	VK	FR	Metal Fabricating	0,19	0,23	0,7