

CAC® Mid 60 Index

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 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: <https://live.euronext.com/en/products-indices/index-rules>.

Statistics

March 31, 2022

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full		245.16	Q1 2022	-1.98%	P/E Incl. Neg LTM	9.83
Free float		112.72	YTD	-1.98%	P/E Incl. Neg FY1	21.23
			2021	15.17%	P/E excl. Neg LTM	16.93
			2020	-2.82%	P/E excl. Neg FY1	22.31
			2019	19.73%	Price/Book	3.27
					Price/Sales	2.79
					Price/Cash Flow	7.76
					Dividend Yield (%)	2.79
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		4.1	2 Year	24.92%	Sharpe Ratio 1 Year	0.57
Median		3.1	3 Years	5.66%	Volatility 30 Day	30.14
Largest		15.0	5 Years	3.35%		
Smallest		0.5	Since Base Date 31-12-2002	8.80%		
Component Weights		(%)				
Largest		3.77				
Smallest		0.33				
Top ten		35.22				

Performance of other versions

CAC® Mid 60 GR		CAC® Mid 60 NR		CAC Mid 60 Decrement 5%	
Q1 2022	-1.88%	Q1 2022	-1.90%	Q1 2022	-3.10%
YTD	-1.88%	YTD	-1.90%	YTD	-3.10%
2021	18.14%	2021	17.38%	2021	11.66%
2020	-1.27%	2020	-1.69%	2020	-6.49%
2019	22.97%	2019	22.01%	2019	16.05%

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Index Facts

Categories	Facts
Weighting	Based on free float adjusted market capitalization. The Free Float Factor is rounded to the nearest 5% multiple.
Component Number	60
Review of composition	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	CAC Mid 60 Index family was introduced on 21 March 2011
Isin code / Base Value / Base Date	CAC Mid 60 Index (QS0010989117), 3000 as of 31 December 2002
	CAC Mid 60 GR Index (QS0011131917), 3000 as of 31 December 2002
	CAC Mid 60 NR Index (QS0011131909), 3000 as of 31 December 2002
	CAC Mid 60 Decrement 5% Index (FR0013325032), 3000 as of 31 December 2002

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
IPSEN	IPN	FR	Health Care	3.77
REMY COINTREAU	RCO	FR	Consumer Staples	3.75
BOLLORE	BOL	FR	Industrials	3.71
FDJ	FDJ	FR	Consumer Discretionary	3.63
ADP	ADP	FR	Industrials	3.56
SOITEC	SOI	FR	Technology	3.54
ALTEN	ATE	FR	Technology	3.54
AMUNDI	AMUN	FR	Financials	3.34
EURAZEO	RF	FR	Financials	3.20
DASSAULT AVIATION	AM	FR	Industrials	3.17
				35.22

Portfolio Analysis

Top Sectors Breakdown

