

Objective

The CAC® Mid 60 is a free float market capitalisation 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/indices-documents-by-family>.

Statistics

March 28, 2024

Market Capitalization	EUR Bil
Full	221.46
Free float	108.37

Components (full)	EUR Bil
Average	3.7
Median	2.6
Largest	17.6
Smallest	0.2

Component Weights	(%)
Largest	4.41
Smallest	0.13
Top ten	38.34

Performance	(%)
QTD	6.69%
YTD	6.69%
2023	2.14%
2022	-12.69%
2021	15.17%

Annualized	(%)
2 Year	-1.47%
3 Years	0.64%
5 Years	2.75%
Since Base Date 31-12-2002	7.79%

Fundamentals	
P/E Incl. Neg LTM	28.29
P/E Incl. Neg FY1	14.55
P/E excl. Neg LTM	28.66
P/E excl. Neg FY1	15.24
Price/Book	2.84
Price/Sales	2.26
Price/Cash Flow	8.19
Dividend Yield (%)	2.27

Performance of other versions

CAC® Mid 60 GR	
QTD	6.84%
YTD	6.84%
2023	5.70%
2022	-10.04%
2021	18.14%

CAC® Mid 60 NR	
QTD	6.81%
YTD	6.81%
2023	4.84%
2022	-10.68%
2021	17.38%

CAC Mid 60 Decrement 5%	
QTD	5.50%
YTD	5.50%
2023	-0.26%
2022	-15.03%
2021	11.66%

Index Facts

Categories	Facts
Weighting	Based on free float adjusted market Capitalisation subject to weighting cap.
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 (%)
GTT	GTT	FR	Energy	4.41
SPIE	SPIE	FR	Industrials	4.14
BOLLORE	BOL	FR	Industrials	4.13
EURAZEO	RF	FR	Financials	4.07
FDJ	FDJ	FR	Consumer Discretionary	3.91
DASSAULT AVIATION	AM	FR	Industrials	3.72
ALTEN	ATE	FR	Technology	3.60
ELIS	ELIS	FR	Industrials	3.56
AMUNDI	AMUN	FR	Financials	3.53
S.E.B.	SK	FR	Consumer Discretionary	3.26
				38.34

Portfolio Analysis

Top Sectors Breakdown

