

Objective

The CAC® Mid & Small index consists of all companies included in the CAC Mid 60 in combination with the companies included in the CAC Small. The index is Free Float Market capitalisation weighted. 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-bv-familv>.

Statistics

March 28, 2024

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		256.07	QTD		6.02%	P/E Incl. Neg LTM	25.43
Free float		120.52	YTD		6.02%	P/E Incl. Neg FY1	14.26
			2023		1.42%	P/E excl. Neg LTM	27.38
			2022		-13.86%	P/E excl. Neg FY1	15.44
			2021		16.49%	Price/Book	3.48
Components (full)		EUR Bil	Annualized		(%)	Price/Sales	2.50
Average		1.8	2 Year		-2.30%	Price/Cash Flow	8.02
Median		0.6	3 Years		-0.10%	Dividend Yield (%)	2.26
Largest		17.6	5 Years		2.72%		
Smallest		0.002	Since Base Date 31-12-2002		7.65%		
Component Weights		(%)					
Largest		3.99					
Smallest		0.001					
Top ten		34.72					

Performance of other versions

CAC Mid & Small GR		CAC Mid & Small NR	
QTD	6.19%	QTD	6.15%
YTD	6.19%	YTD	6.15%
2023	4.73%	2023	3.93%
2022	-11.36%	2022	-11.97%
2021	19.31%	2021	18.58%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	143
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 and Small Index family was introduced on 03 January 2005
Isin code / Base Value / Base Date	CAC Mid & Small Index (QS0010989133), 3000 as of 31 December 2002
	CAC Mid & Small GR Index (QS0011213756), 3000 as of 31 December 2002
	CAC Mid & Small NR Index (QS0011213731), 3000 as of 31 December 2002

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
GTT	GTT	FR	Energy	3.99
SPIE	SPIE	FR	Industrials	3.75
BOLLORE	BOL	FR	Industrials	3.74
EURAZEO	RF	FR	Financials	3.69
FDJ	FDJ	FR	Consumer Discretionary	3.54
DASSAULT AVIATION	AM	FR	Industrials	3.37
ALTEN	ATE	FR	Technology	3.26
ELIS	ELIS	FR	Industrials	3.23
AMUNDI	AMUN	FR	Financials	3.20
S.E.B.	SK	FR	Consumer Discretionary	2.95
				34.72

Portfolio Analysis

Top Sectors Breakdown

