

# CAC® Small Index

## Objective

The CAC® Small index consists of all companies included in the CAC family index universe that fulfil the minimum Free Float Velocity requirement and are not included in the SBF 120. The index is Free Float Market Capitalisation weighted.

## 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

June 30, 2022

Market Capitalization	EUR Bil
Full	42.04
Free float	17.22

Components (full)	EUR Bil
Average	0.3
Median	0.2
Largest	2.2
Smallest	0.004

Component Weights	(%)
Largest	3.96
Smallest	0.010
Top ten	28.80

Performance	(%)
QTD	-13.70%
YTD	-20.31%
2021	22.85%
2020	7.21%
2019	15.24%

Annualized	(%)
2 Year	12.15%
3 Years	2.96%
5 Years	-1.86%
Since Base Date 31-12-2002	7.31%

Fundamentals	
P/E Incl. Neg LTM	-
P/E Incl. Neg FY1	12.60
P/E excl. Neg LTM	27.75
P/E excl. Neg FY1	15.24
Price/Book	2.36
Price/Sales	83.67
Price/Cash Flow	8.77
Dividend Yield (%)	1.22

Risk	
Sharpe Ratio 1 Year	-
Volatility 30 Day	20.93

## Performance of other versions

CAC Small GR	
QTD	-12.24%
YTD	-18.93%
2021	24.82%
2020	9.03%
2019	18.09%

CAC Small NR	
QTD	-12.61%
YTD	-19.28%
2021	24.30%
2020	8.52%
2019	17.23%

## Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalization.
Component Number	Variable
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 Small Index family was introduced on 03 January 2005
Isin code / Base Value / Base Date	CAC Small Index (QS0010989125), 3000 as of 31 December 2002 CAC Small GR Index (QS0011213723), 3000 as of 31 December 2002 CAC Small NR Index (QS0011213707), 3000 as of 31 December 2002

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ID LOGISTICS GROUP	IDL	FR	Industrials	3.96
VOLTALIA	VLTA	FR	Utilities	3.21
MERSEN	MRN	FR	Industrials	3.13
VICAT	VCT	FR	Industrials	3.12
TECHNICOLOR	TCH	FR	Consumer Discretionary	2.93
SES IMAGOTAG	SESL	FR	Industrials	2.62
PEUGEOT INVEST	PEUG	FR	Financials	2.53
ALPES (COMPAGNIE)	CDA	FR	Consumer Discretionary	2.47
AUBAY	AUB	FR	Technology	2.44
EQUASENS	EQS	FR	Technology	2.38

**28.80**

## Portfolio Analysis

### Top Sectors Breakdown

