

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

March 31, 2022

Market Capitalization	EUR Bil
Full	53.17
Free float	22.40

Components (full)	EUR Bil
Average	0.4
Median	0.2
Largest	2.8
Smallest	0.001

Component Weights	(%)
Largest	3.78
Smallest	0.007
Top ten	27.93

Performance	(%)
Q1 2022	-7.66%
YTD	-7.66%
2021	22.85%
2020	7.21%
2019	15.24%

Annualized	(%)
2 Year	31.53%
3 Years	8.99%
5 Years	3.03%
Since Base Date 31-12-2002	8.23%

Fundamentals	
P/E Incl. Neg LTM	-
P/E Incl. Neg FY1	148.77
P/E excl. Neg LTM	32.49
P/E excl. Neg FY1	152.66
Price/Book	2.75
Price/Sales	235.44
Price/Cash Flow	4.32
Dividend Yield (%)	1.57

Risk	
Sharpe Ratio 1 Year	-
Volatility 30 Day	32.34

Performance of other versions

CAC Small GR	
Q1 2022	-7.62%
YTD	-7.62%
2021	24.82%
2020	9.03%
2019	18.09%

CAC Small NR	
Q1 2022	-7.63%
YTD	-7.63%
2021	24.30%
2020	8.52%
2019	17.23%

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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 (%)
CARMILA	CARM	FR	Real Estate	3.78
ID LOGISTICS GROUP	IDL	FR	Industrials	3.71
VICAT	VCT	FR	Industrials	2.80
AKKA TECHNOLOGIES	AKA	FR	Industrials	2.76
TECHNICOLOR	TCH	FR	Consumer Discretionary	2.71
PEUGEOT INVEST	PEUG	FR	Financials	2.55
MERSEN	MRN	FR	Industrials	2.52
BENETEAU	BEN	FR	Consumer Discretionary	2.39
VOLTALIA	VL TSA	FR	Utilities	2.38
AUBAY	AUB	FR	Technology	2.33
				27.93

Portfolio Analysis

Top Sectors Breakdown

