

## Objective

The CAC<sup>®</sup> PME is an index that reflects the performance of the 40 largest and most actively traded shares listed on Euronext Paris that are eligible to the French tax-advantaged PEA PME (Plan d'Épargne Action for SMEs). The index serves as an underlying for structured products, funds and exchange traded funds.

## Investability

Stocks are screened to ensure liquidity and selected and weighted based on normalised turnover/ free float market cap factor 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

September-2020

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap	Q3 2020		14,31%	P/E Incl. Neg LTM	60,73
Free float		weighted	YTD		-8,58%	P/E Incl. Neg FY1	17,67
			2019		22,40%	P/E excl. Neg LTM	64,80
			2018		-27,13%	P/E excl. Neg FY1	25,73
			2017		6,60%	Price/Book	6,97
						Price/Sales	33,17
						Price/Cash Flow	10,58
						Dividend Yield (%)	0,55%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		0,81	2 Year		-8,04%	Sharpe Ratio 1 Year	not calc.
Median		0,34	3 Years		-9,27%	Volatility 30 Day	24,89
Largest		6,38	5 Years		-2,47%		
Smallest		0,02	Since Base Date 30-Nov-2012		-0,08%		
Component Weights		(%)	Performance vs. (YTD)		(%)		
Largest		8,43	CAC PME DIV RETURN		1,37%		
Smallest		0,29					
Top ten		55,99					
Performance others		(%)	CAC PME GR		(%)	CAC PME DIV RETURN	
CAC PME NR			Q3 2020		14,43%	Q3 2020	13,68%
Q3 2020		14,40%	YTD		-8,11%	YTD	-9,95%
YTD		-8,24%	2019		23,85%	2019	20,37%
2019		23,41%	2018		-26,63%	2018	-28,60%
2018		-26,78%	2017		7,37%	2017	4,50%
2017		7,14%					

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## Index Facts

### Categories

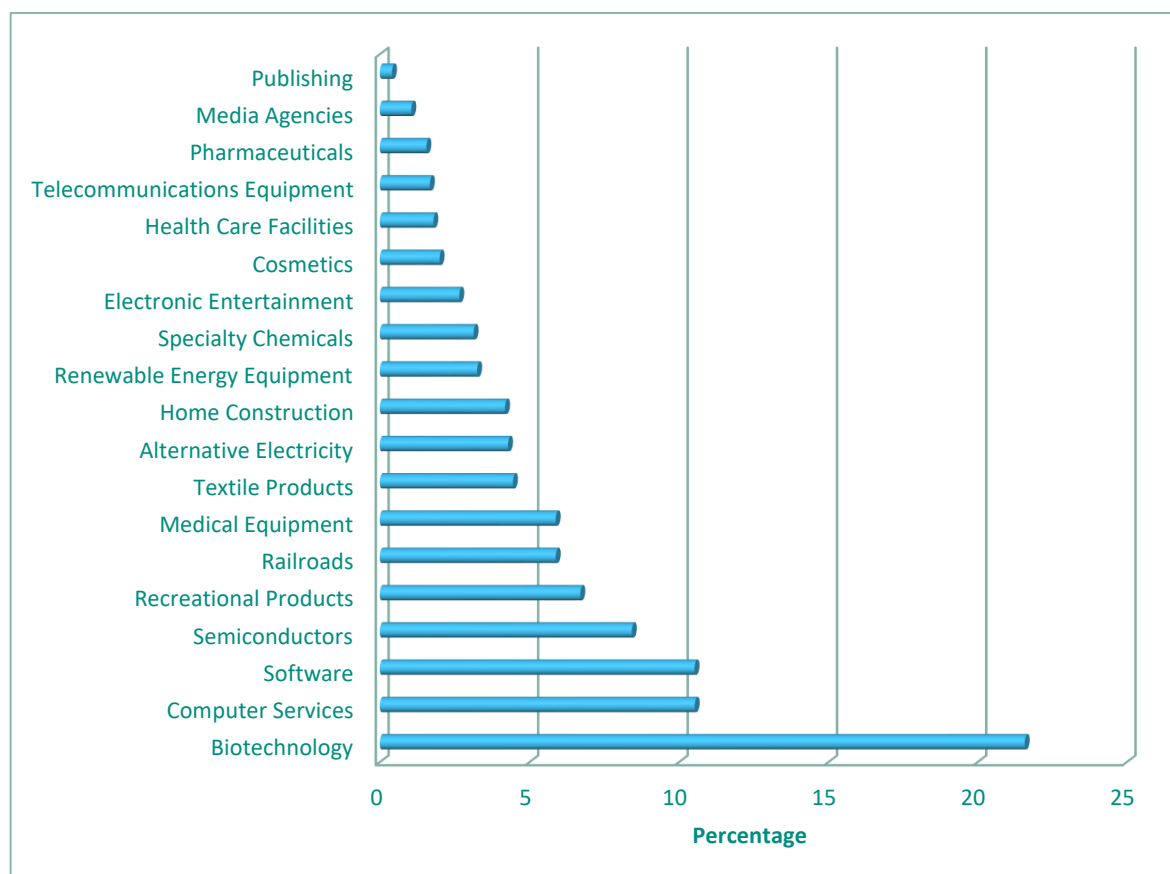
Weighting

### Facts

The numbers of shares in the index are based on their respective factors (Fi) normalised.  $F_i = \text{Min} [ 3\text{-month ADTV} ; 1\% \times \text{free float adjusted market capitalisation} ]$

Component Number	variable between 20 and 40
Review Frequency	Quarterly after the close of the third Friday of March, June, September and December. Implemented over a 5 day period after the first trading day of Apr/Jul/Oct/Jan.
Calculation and Distribution	Price, Net Return, Gross Return and Dividend Return in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	CAC PME (FR0011710375) 1,000 as of 30-11-2012 CAC PME NR (FR0011710383) 1,000 as of 30-11-2012 CAC PME GR (FR0011710391) 1,000 as of 30-11-2012 CAC PME Dividend Return (FR0011710409) 1,031.81 as of 30-11-2012
Date Introduced	The CAC PME was introduced on 18 February 2014 The CAC PME NR was introduced on 18 February 2014 The CAC PME GR was introduced on 18 February 2014 The CAC PME Dividend Return was introduced on 18 February 2014
Settlement Procedure	N.A

## Sector Allocation



CAC<sup>®</sup> PME

## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SOITEC	SOI	FR	Semiconductors	8,43
SOLUTIONS 30 SE	S30	FR	Computer Services	7,10
TRIGANO	TRI	FR	Recreational Products	6,71
CLARANOVA	CLA	FR	Software	6,15
GETLINK SE	GET	FR	Railroads	5,88
NOVACYT	ALNOV	FR	Biotechnology	5,36
CHARGEURS	CRI	FR	Textile Products	4,45
ALBIOMA	ABIO	FR	Alternative Electricity	4,29
KAUFMAN ET BROAD	KOF	FR	Home Construction	4,19
DEVOTEAM	DVT	FR	Computer Services	3,43
MCPHY ENERGY	MCPHY	FR	Renewable Energy Equipment	3,25
BIOSYNEX	ALBIO	FR	Medical Equipment	3,18
AB SCIENCE	AB	FR	Biotechnology	2,72
BIGBEN INTERACTIVE	BIG	FR	Electronic Entertainment	2,66
ESKER	ALESK	FR	Software	2,62
ROBERTET	RBT	FR	Specialty Chemicals	2,18
GENFIT	GNFT	FR	Biotechnology	2,01
INTERPARFUMS	ITP	FR	Cosmetics	2,00
LNA SANTE	LNA	FR	Health Care Facilities	1,79
LECTRA	LSS	FR	Software	1,75
EKINOPS	EKI	FR	Telecommunications Equipment	1,67
VIRBAC	VIRP	FR	Pharmaceuticals	1,56
EOS IMAGING	EOSI	FR	Medical Equipment	1,55
CELLECTIS	ALCLS	FR	Biotechnology	1,54
INNATE PHARMA	IPH	FR	Biotechnology	1,45
EUROBIO-SCIENTIFIC	ALERS	FR	Biotechnology	1,37
VALNEVA	VLA	FR	Biotechnology	1,23
POXEL	POXEL	FR	Biotechnology	1,21
DBV TECHNOLOGIES	DBV	FR	Biotechnology	1,16
MAUNA KEA TECH	MKEA	FR	Medical Equipment	1,15
GL EVENTS	GLO	FR	Media Agencies	1,05
AMOEBA	ALMIB	FR	Specialty Chemicals	0,96
GENSIGHT BIOLOGICS	SIGHT	FR	Biotechnology	0,81
NANOBIOTIX	NANO	FR	Biotechnology	0,74
QUANTUM GENOMICS	ALQGC	FR	Biotechnology	0,52
ABIVAX	ABVX	FR	Biotechnology	0,49
SOLOCAL GROUP	LOCAL	FR	Publishing	0,41
NICOX	COX	FR	Biotechnology	0,34
BIOPHYTIS	ALBPS	FR	Biotechnology	0,33
ADOCIA	ADOC	FR	Biotechnology	0,29