

Objective

The CAC[®] 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

Mar-21

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals		
Full		not mkt cap	Q1 2021		3,81%	P/E Incl. Neg LTM	17,82	
Free float		weighted	YTD		3,81%	P/E Incl. Neg FY1	-	
			2020		10,80%	P/E excl. Neg LTM	32,25	
			2019		22,40%	P/E excl. Neg FY1	20,79	
			2018		-27,13%	Price/Book	7,32	
						Price/Sales	47,89	
						Price/Cash Flow	7,98	
						Dividend Yield (%)	1,22%	
Components (full)		EUR Bil	Annualized		(%)	Risk		
Average		0,97	2 Year		12,42%	Sharpe Ratio 1 Year	not calc.	
Median		0,43	3 Years		-0,15%	Volatility 30 Day	18,15	
Largest		7,19	5 Years		3,74%			
Smallest		0,03	Since Base Date 30-Nov-2012		7,21%			
Component Weights		(%)	Performance vs. (YTD)		(%)			
Largest		7,77	CAC PME DIV RETURN		0,58%			
Smallest		0,37						
Top ten		58,63						
Performance others		(%)	CAC PME GR		(%)	CAC PME DIV RETURN		(%)
Q1 2021		3,86%	Q1 2021		3,88%	Q1 2021		3,22%
YTD		3,86%	YTD		3,88%	YTD		3,22%
2020		11,21%	2020		11,37%	2020		8,46%
2019		23,41%	2019		23,85%	2019		20,37%
2018		-26,78%	2018		-26,63%	2018		-28,60%

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Index Facts

Categories

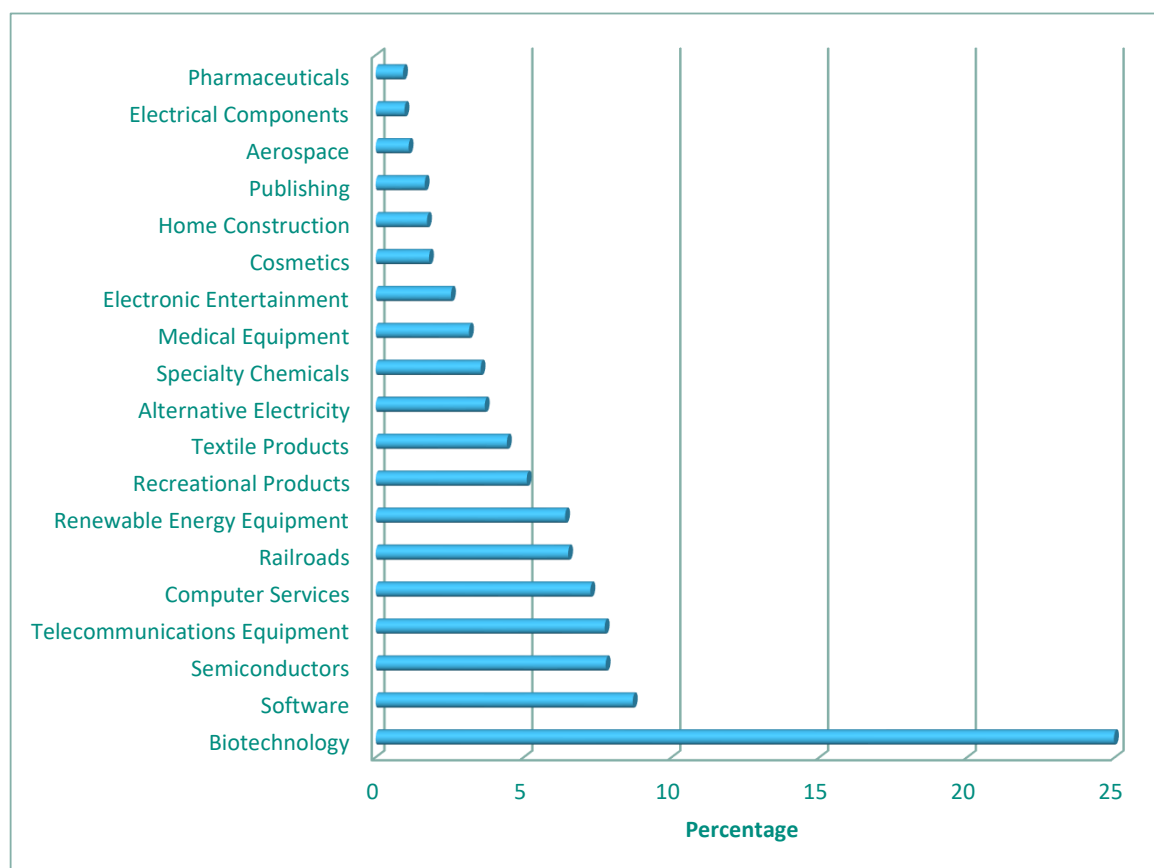
Weighting

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 November 2012 CAC PME NR (FR0011710383) 1,000 as of 30 November 2012 CAC PME GR (FR0011710391) 1,000 as of 30 November 2012 CAC PME Dividend Return (FR0011710409) 1,031.81 as of 30 November 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



Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SOITEC	SOI	FR	Semiconductors	7,77
EUTELSAT COMMUNIC.	ETL	FR	Telecommunications Equipment	7,74
SOLUTIONS 30 SE	S30	FR	Computer Services	7,26
GETLINK SE	GET	FR	Railroads	6,50
MCPHY ENERGY	MCPHY	FR	Renewable Energy Equipment	6,40
NOVACYT	ALNOV	FR	Biotechnology	5,91
TRIGANO	TRI	FR	Recreational Products	5,10
CHARGEURS	CRI	FR	Textile Products	4,43
VALNEVA	VLA	FR	Biotechnology	3,81
ALBIOMA	ABIO	FR	Alternative Electricity	3,69
DBV TECHNOLOGIES	DBV	FR	Biotechnology	2,91
CLARANOVA	CLA	FR	Software	2,81
CARBIOS	ALCRB	FR	Specialty Chemicals	2,41
INNATE PHARMA	IPH	FR	Biotechnology	2,06
MEDIANTECHNOLOGIES	ALMDT	FR	Software	1,91
ESKER	ALESK	FR	Software	1,82
INTERPARFUMS	ITP	FR	Cosmetics	1,80
BIOSYNEX	ALBIO	FR	Medical Equipment	1,75
KAUFMAN ET BROAD	KOF	FR	Home Construction	1,73
SOLOCAL GROUP	LOCAL	FR	Publishing	1,66
GENSIGHT BIOLOGICS	SIGHT	FR	Biotechnology	1,47
CROSSJECT	ALCJ	FR	Medical Equipment	1,40
EUROBIO-SCIENTIFIC	ALERS	FR	Biotechnology	1,39
GENFIT	GNFT	FR	Biotechnology	1,39
AB SCIENCE	AB	FR	Biotechnology	1,37
BIGBEN INTERACTIVE	BIG	FR	Electronic Entertainment	1,30
FOCUS HOME INT	ALFOC	FR	Electronic Entertainment	1,24
AMOEBA	ALMIB	FR	Specialty Chemicals	1,13
PHARMAGEST INTER.	PHA	FR	Software	1,12
QUANTUM GENOMICS	ALQGC	FR	Biotechnology	1,11
DRONE VOLT	ALDRV	FR	Aerospace	1,11
VERIMATRIX	VMX	FR	Software	1,03
DBT	ALDBT	FR	Electrical Components	0,97
VIRBAC	VIRP	FR	Pharmaceuticals	0,92
BIOPHYTIS	ALBPS	FR	Biotechnology	0,87
POXEL	POXEL	FR	Biotechnology	0,71
CELLECTIS	ALCLS	FR	Biotechnology	0,62
INVENTIVA	IVA	FR	Biotechnology	0,59
GENOMIC VISION	GV	FR	Biotechnology	0,38
NANOBIOTIX	NANO	FR	Biotechnology	0,37