

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

Jun-21

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap weighted	Q2 2021		-10.62%	P/E Incl. Neg LTM	17.77
Free float			YTD		-7.22%	P/E Incl. Neg FY1	0.94
			2020		10.80%	P/E excl. Neg LTM	32.06
			2019		22.40%	P/E excl. Neg FY1	24.31
			2018		-27.13%	Price/Book	8.16
						Price/Sales	92.00
						Price/Cash Flow	17.26
						Dividend Yield (%)	1.07%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		0.9	2 Year		3.64%	Sharpe Ratio 1 Year	not calc.
Median		0.4	3 Years		-3.67%	Volatility 30 Day	14.29
Largest		7.2	5 Years		3.21%		
Smallest		0.05	Since Base Date 30-Nov-2012		5.60%		
			Performance vs. (YTD)		(%)		
			CAC PME DIV RETURN		0.88%		
Component Weights		(%)					
Largest		17.91					
Smallest		0.11					
Top ten		55.82					
Performance others							
CAC PME NR	(%)	CAC PME GR	(%)	CAC PME DIV RETURN	(%)		
Q2 2021	-10.40%	Q2 2021	-10.33%	Q2 2021	-10.96%		
YTD	-6.95%	YTD	-6.85%	YTD	-8.09%		
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

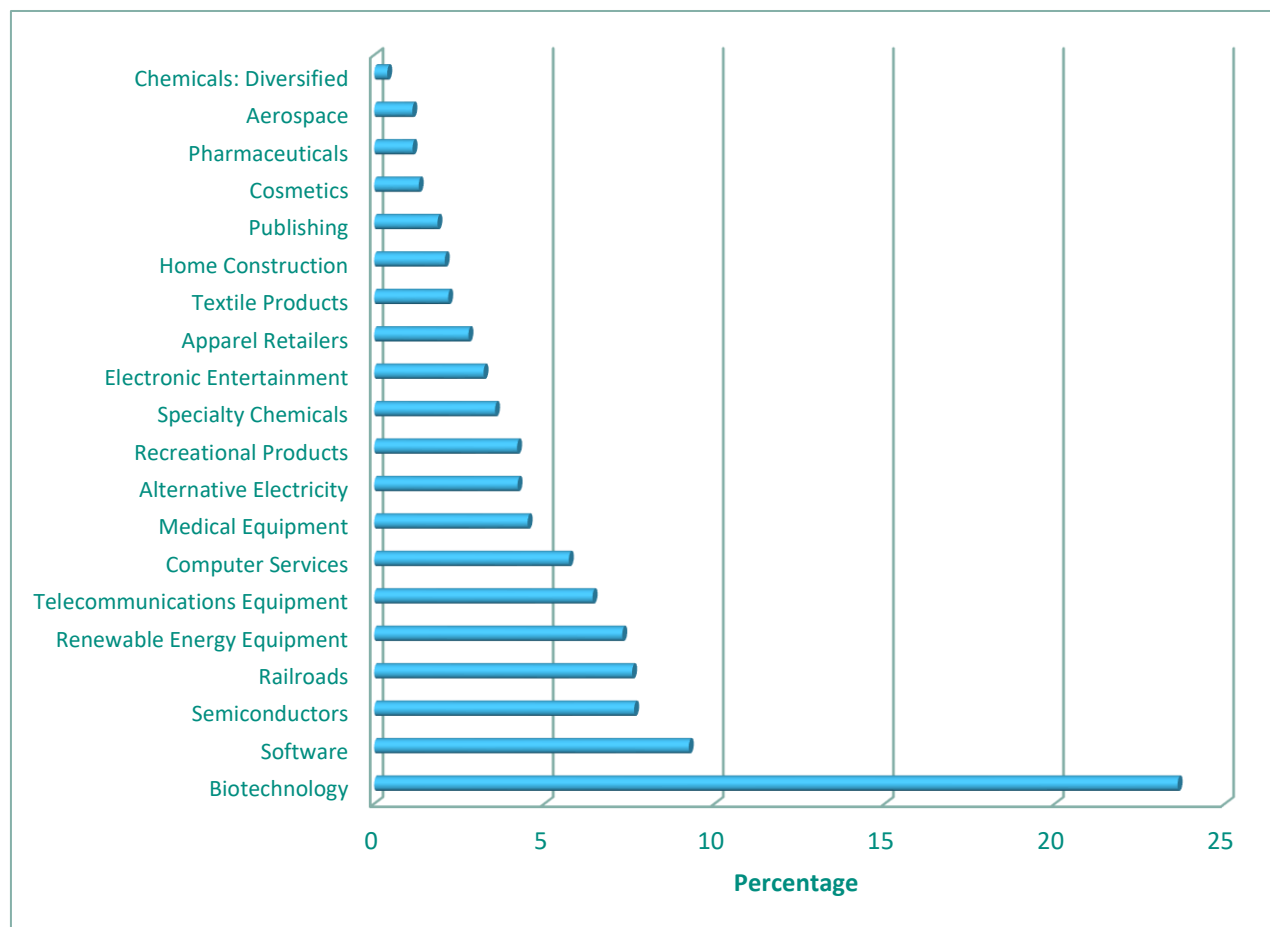
Weighting

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 - Top 20



Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SOLOCAL GROUP	LOCAL	FR	Publishing	1.86
CLARANOVA	CLA	FR	Software	2.89
SOLUTIONS 30 SE	S30	FR	Computer Services	5.72
EUROBIO-SCIENTIFIC	ALERS	FR	Biotechnology	0.93
INVENTIVA	IVA	FR	Biotechnology	0.72
SOITEC	SOI	FR	Semiconductors	7.64
GENSIGHT BIOLOGICS	SIGHT	FR	Biotechnology	2.06
DRONE VOLT	ALDRV	FR	Aerospace	1.12
NICOX	COX	FR	Biotechnology	0.54
SHOWROOMPRIVE	SRP	FR	Apparel Retailers	2.77
PHARMAGEST INTER.	PHA	FR	Software	2.10
BIOPHYTIS	ALBPS	FR	Biotechnology	0.90
POXEL	POXEL	FR	Biotechnology	0.40
FOCUS HOME INT	ALFOC	FR	Electronic Entertainment	1.26
ABIVAX	ABVX	FR	Biotechnology	0.12
OSE IMMUNO	OSE	FR	Biotechnology	0.71
MCPHY ENERGY	MCPHY	FR	Renewable Energy Equipment	7.29
CROSSJECT	ALCJ	FR	Medical Equipment	1.09
QUANTUM GENOMICS	ALQGC	FR	Biotechnology	0.79
CARBIOS	ALCRB	FR	Specialty Chemicals	3.55
ERYTECH PHARMA	ERYP	FR	Biotechnology	0.47
NANOBIOTIX	NANO	FR	Biotechnology	1.12
BIOSYNEX	ALBIO	FR	Medical Equipment	1.94
CARMAT	ALCAR	FR	Medical Equipment	1.48
AB SCIENCE	AB	FR	Biotechnology	1.61
GETLINK SE	GET	FR	Railroads	7.58
ATARI	ATA	FR	Electronic Entertainment	0.37
CELLECTIS	ALCLS	FR	Biotechnology	1.66
DBV TECHNOLOGIES	DBV	FR	Biotechnology	2.81
NOVACYT	ALNOV	FR	Biotechnology	2.33
INNATE PHARMA	IPH	FR	Biotechnology	0.69
EUTELSAT COMMUNIC.	ETL	FR	Telecommunications Equipment	6.42
TRIGANO	TRI	FR	Recreational Products	4.20
METABOLIC EXPLORER	METEX	FR	Chemicals: Diversified	0.38
GENFIT	GNFT	FR	Biotechnology	0.79
VALNEVA	VLA	FR	Biotechnology	4.95
INTERPARFUMS	ITP	FR	Cosmetics	1.31
KAUFMAN ET BROAD	KOF	FR	Home Construction	2.07
CHARGEURS	CRI	FR	Textile Products	2.17
BIGBEN INTERACTIVE	BIG	FR	Electronic Entertainment	1.59
ALBIOMA	ABIO	FR	Alternative Electricity	4.21
ESKER	ALESK	FR	Software	4.26
VIRBAC	VIRP	FR	Pharmaceuticals	1.13