

CAC[®] PME

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: www.euronext.com/en/indices/index-rules.

Statistics

March-2019

Market Capitalization	EUR Bil
Full	not mkt cap weighted
Free float	weighted

Components (full)	EUR Bil
Average	0,69
Median	0,36
Largest	7,43
Smallest	0,08

Component Weights	(%)
Largest	7,75
Smallest	0,11
Top ten	54,78

Performance others

CAC PME NR	(%)
Q1 2019	11,54%
YTD	11,54%
2018	-26,78%
2017	7,14%
2016	-0,24%

Performance	(%)
Q1 2019	11,40%
YTD	11,40%
2018	-27,13%
2017	6,60%
2016	-1,13%

Annualized	(%)
2 Year	-10,03%
3 Years	-1,66%
5 Years	-5,13%
Since Base Date 30-nov-2012	-0,17%

Performance vs. (YTD)	(%)
CAC PME DIV RETURN	0,53%

CAC PME GR	(%)
Q1 2019	11,59%
YTD	11,59%
2018	-26,63%
2017	7,37%
2016	0,15%

Fundamentals	
P/E Incl. Neg LTM	16,45
P/E Incl. Neg FY1	16,68
P/E excl. Neg LTM	20,67
P/E excl. Neg FY1	19,85
Price/Book	6,47
Price/Sales	611,73
Price/Cash Flow	8,79
Dividend Yield (%)	1,26%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	17,77

CAC PME DIV RETURN	(%)
Q1 2019	10,87%
YTD	10,87%
2018	-28,60%
2017	4,50%
2016	-2,70%

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CAC[®] PME

Index Facts

Categories

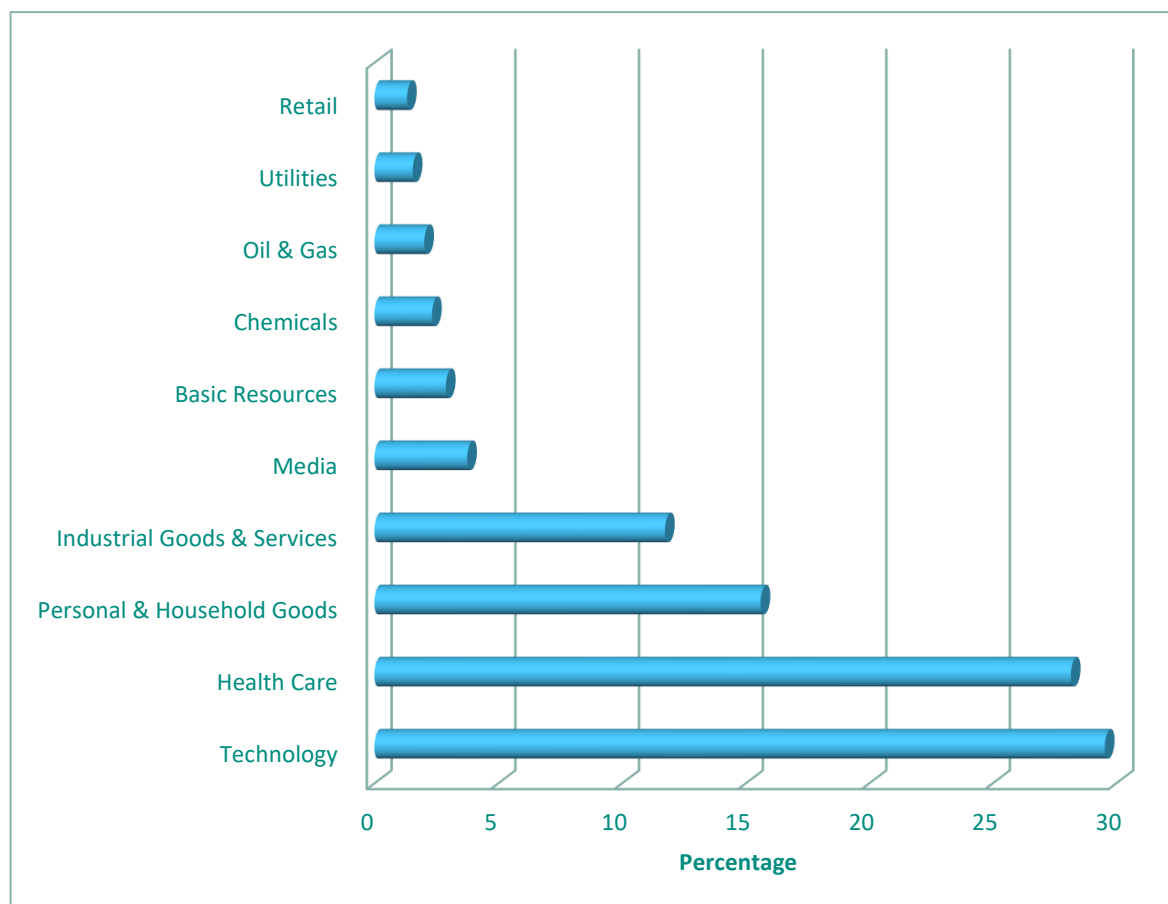
Weighting

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



Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SOITEC	SOI	FR	Technology	9,33
GETLINK SE	GET	FR	Industrial Goods & Services	7,44
GENFIT	GNFT	FR	Health Care	6,67
CLARANOVA	CLA	FR	Technology	6,66
SOLUTIONS 30 SE	ALS30	FR	Technology	6,60
DBV TECHNOLOGIES	DBV	FR	Health Care	6,09
TRIGANO	TRI	FR	Personal & Household Goods	5,78
NANOBIOTIX	NANO	FR	Health Care	3,27
INTERPARFUMS	ITP	FR	Personal & Household Goods	2,67
KAUFMAN ET BROAD	KOF	FR	Personal & Household Goods	2,65
VIRBAC	VIRP	FR	Health Care	2,61
SOLOCAL GROUP	LOCAL	FR	Media	2,51
CHARGEURS	CRI	FR	Personal & Household Goods	2,44
CELLECTIS	ALCLS	FR	Health Care	2,17
DEVOTEAM	DVT	FR	Technology	2,12
ATARI	ATA	FR	Personal & Household Goods	2,06
MAUREL ET PROM	MAU	FR	Oil & Gas	2,01
LATECOERE	LAT	FR	Industrial Goods & Services	1,65
ALBIOMA	ABIO	FR	Utilities	1,55
JACQUET METAL SCE	JCQ	FR	Basic Resources	1,53
AUBAY	AUB	FR	Technology	1,48
MANITOU BF	MTU	FR	Industrial Goods & Services	1,48
LUMIBIRD	LBIRD	FR	Health Care	1,44
AUPLATA	ALAUP	FR	Basic Resources	1,36
LNA SANTE	LNA	FR	Health Care	1,33
SHOWROOMPRIVE	SRP	FR	Retail	1,32
ESKER	ALESK	FR	Technology	1,24
XILAM ANIMATION	XIL	FR	Media	1,23
LECTRA	LSS	FR	Technology	1,20
PLAST.VAL LOIRE	PVL	FR	Chemicals	1,17
GROUPE GUILLIN	ALGIL	FR	Industrial Goods & Services	1,16
ROBERTET	RBT	FR	Chemicals	1,16
ABC ARBITRAGE	ABCA	FR	Financial Services	1,11
NICOX	COX	FR	Health Care	1,10
INNATE PHARMA	IPH	FR	Health Care	0,92
GROUPE OPEN	OPN	FR	Technology	0,92
POXEL	POXEL	FR	Health Care	0,84
QUANTUM GENOMICS	ALQGC	FR	Health Care	0,64
ERYTECH PHARMA	ERYP	FR	Health Care	0,62
VALNEVA	VLA	FR	Health Care	0,45