

Objective

The Euronext® Core Europe PAB 50 index selects the 50 best stocks in terms of free float market capitalisation included in selected markets of Euronext® Eurozone 300 index, companies involved in controversial weapons, production of tobacco, involved in coal, oil, natural gas and electricity producers with lifecycle GHG Emissions higher than 100Gco2/kWh and the 30 worst ESG scores are excluded from the universe. Euronext® Core Europe PAB 50 index meets the requirement of the "EU Paris-aligned Benchmarks" (PAB). The index serves as an underlying for structured products, funds and exchange traded funds.

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/indices-documents-by-family>.

Statistics

March 28, 2024

Market Capitalization		Performance		Fundamentals	
	EUR Bil		(%)		
Full	3,882	QTD	10.97%	P/E Incl. Neg LTM	23.25
		YTD	10.97%	P/E Incl. Neg FY1	25.92
		2023	17.90%	P/E excl. Neg LTM	31.21
		2022	-16.11%	P/E excl. Neg FY1	27.41
		2021	28.02%	Price/Book	8.18
Components (full)		Annualized		Price/Sales	5.85
	EUR Bil		(%)	Price/Cash Flow	27.10
Average	77.6	2 Year	10.62%	Dividend Yield (%)	2.24
Median	46.9	3 Years	8.88%	Ratio Free Float Market Cap*	48.8%
Largest	418.0	5 Years	9.01%	Tracking Error 1Y*	4.68
Smallest	15.5	Since Base Date 01-01-2010	7.53%		
Component Weights					
	(%)				
Largest	14.81				
Smallest	0.30				
Top ten	53.43				

Performance of other versions

*Benchmark: Euronext Eurozone 300

Euronext Core Europe PAB 50 GR		Euronext Core Europe PAB 50 NR		Euronext Core Europe PAB 50 Decrement 5%	
QTD	11.12%	QTD	11.09%	QTD	9.73%
YTD	11.12%	YTD	11.09%	YTD	9.73%
2023	20.66%	2023	20.04%	2023	14.20%
2022	-13.83%	2022	-14.33%	2022	-18.51%
2021	30.67%	2021	30.05%	2021	23.71%
Euronext Core Europe PAB 50 Decrement 4%					
QTD	10.00%				
YTD	10.00%				
2023	15.35%				
2022	-17.69%				
2021	24.96%				

Index Facts

Categories

Weighting

Component Number

Review of composition

Calculation and Distribution

Date Introduced

Isin code / Base Value / Base Date

Facts

Free Float Market Capitalisation as basis. Further weighting adjustments to meet PAB objectives

50

Effective after the close of the third Friday of December

Price index; Net return index, Gross return index and Decrement index versions are also available.

Euronext Core Europe PAB 50 Index family was introduced on 02 June 2021

Euronext Core Europe PAB 50 Index (FR0014003PU4), 1000 as of 01 January 2010

Euronext Core Europe PAB 50 GR Index (FR0014003PN9), 1000 as of 01 January 2010

Euronext Core Europe PAB 50 NR Index (FR0014003PP4), 1000 as of 01 January 2010

Euronext Core Europe PAB 50 Decrement 5% Index (FR0014003PV2), 1000 as of 01 January 2010

Euronext Core Europe PAB 50 Decrement 4% Index (FRCLIM000015), 1000 as of 01 January 2010

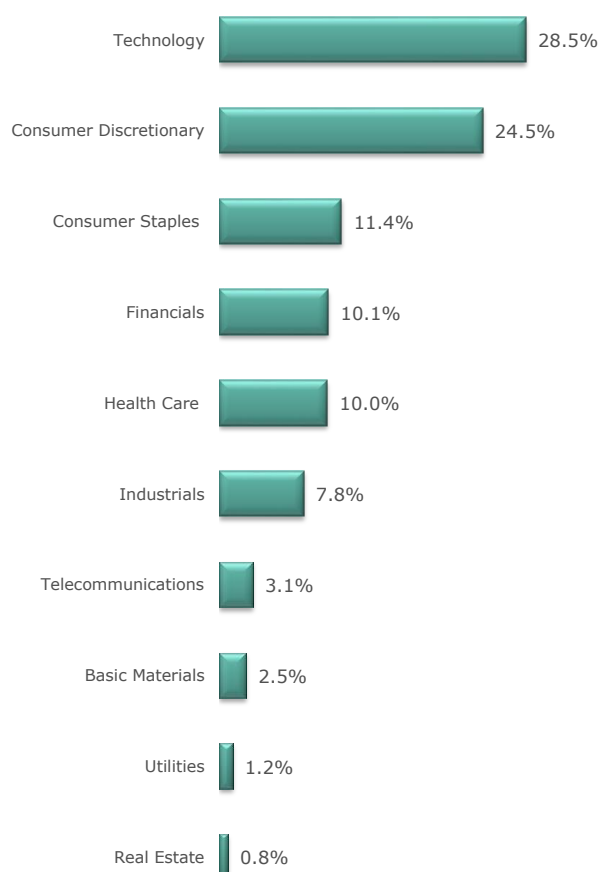
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	14.81
LVMH	MC	FR	Consumer Discretionary	8.82
SAP	SAPG	DE	Technology	6.46
SANOFI	SAN	FR	Health Care	4.40
L'OREAL	OR	FR	Consumer Discretionary	4.38
UNILEVER	UNA	NL	Consumer Staples	3.53
HERMES INTL	RMS	FR	Consumer Discretionary	3.12
ESSILORLUXOTTICA	EL	FR	Health Care	2.83
SCHNEIDER ELECTRIC	SU	FR	Industrials	2.63
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	2.45
				53.43

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

