

Description

The Euronext CAC® PAB Index seeks compliance with Paris Aligned Benchmark (PAB) objectives, selects 30 companies from the CAC 60 Index. The Index incorporates greenhouse gas intensity constraints and trajectory objectives, ensuring alignment with global climate goals and the Paris agreement climate ambition.

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>.

Index Risk and returns Characteristics

Returns		Fundamentals	
QTD	7.71%	Price/Book	5.06
YTD	7.71%	Price/Sales	3.64
2024	-0.88%	Price/Cash Flow	20.95
2023	18.07%	Dividend Yield (%)	2.82
2022	-15.71%		
Annualized returns			
2 Years	5.77%		
3 Years	4.23%		
5 Years	7.59%		
Historical return since 31/12/09	8.72%		

Performance other versions

CAC PAB GR		CAC PAB NR		CAC PAB Decrement 5%	
QTD	7.73%	QTD	7.73%	QTD	7.30%
YTD	7.73%	YTD	7.73%	YTD	7.30%
2024	1.78%	2024	1.12%	2024	-3.85%
2023	21.20%	2023	20.44%	2023	14.58%
2022	-13.27%	2022	-13.87%	2022	-18.07%
Annualized returns		Annualized returns		Annualized returns	
2 Years	8.58%	2 Years	7.89%	2 Years	2.61%
3 Years	7.09%	3 Years	6.39%	3 Years	1.19%
5 Years	10.01%	5 Years	9.40%	5 Years	4.06%
Historical return since 31/12/09	11.52%	Historical return since 31/12/09	10.75%	Historical return since 31/12/09	5.34%

CAC PAB

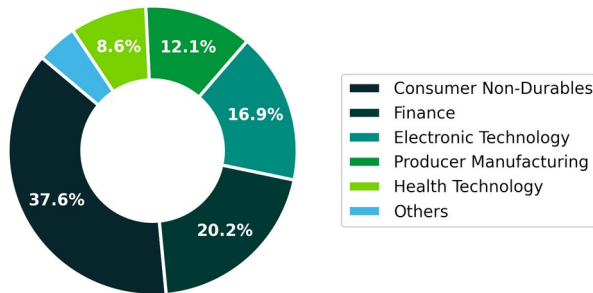
AS OF JANUARY 29, 2025

CAC PAB GR Decrement 5%		CAC PAB GR Decrement 3.75%	
QTD	7.31%	QTD	7.41%
YTD	7.31%	YTD	7.41%
2024	-3.22%	2024	-1.99%
2023	15.31%	2023	16.75%
2022	-17.49%	2022	-16.46%
Annualized returns		Annualized returns	
2 Years	3.27%	2 Years	4.57%
3 Years	1.86%	3 Years	3.14%
5 Years	4.64%	5 Years	5.96%
Historical return since 31/12/09	6.07%	Historical return since 31/12/09	7.41%

Top 10 components

Company	Mnemo	Country	Sector (ICB)	Weight (%)
LVMH	MC	France	Consumer Non-Durables	14.50%
SCHNEIDER ELECTRIC	SU	France	Producer Manufacturing	11.45%
HERMES INTL	RMS	France	Consumer Non-Durables	8.98%
ESSILORLUXOTTICA	EL	France	Health Technology	8.58%
L'OREAL	OR	France	Consumer Non-Durables	8.18%
BNP PARIBAS ACT.A	BNP	France	Finance	7.75%
SAFRAN	SAF	France	Electronic Technology	6.84%
SOCIETE GENERALE	GLE	France	Finance	4.68%
LEGRAND	LR	France	Electronic Technology	3.64%
CREDIT AGRICOLE	ACA	France	Finance	3.37%
				77.97%

Top 5 Sectors



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