

## 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

December 31, 2023

Market Capitalization	EUR Bil
Full	3,531

Components (full)	EUR Bil
Average	70.4
Median	48.3
Largest	368.3
Smallest	13.9

Component Weights	(%)
Largest	12.56
Smallest	0.30
Top ten	50.90

Performance	(%)
QTD	8.84%
YTD	17.90%
2022	-16.11%
2021	28.02%
2020	-1.94%

Annualized	(%)
2 Year	-0.55%
3 Years	8.18%
5 Years	9.42%
Since Base Date 01-01-2010	6.87%

Fundamentals	
P/E Incl. Neg LTM	22.39
P/E Incl. Neg FY1	12.69
P/E excl. Neg LTM	25.22
P/E excl. Neg FY1	22.96
Price/Book	6.85
Price/Sales	4.68
Price/Cash Flow	20.73
Dividend Yield (%)	2.36
Ratio Free Float Market Cap*	48.1%
Tracking Error 1Y*	4.59

Risk	
Sharpe Ratio 1 Year	0.0%
Volatility 30 Day	0.07

\*Benchmark: Euronext Eurozone 300

## Performance of other versions

Euronext Core Europe PAB 50 GR	
QTD	9.05%
YTD	20.66%
2022	-13.83%
2021	30.67%
2020	0.50%

Euronext Core Europe PAB 50 Decrement 4%	
QTD	7.93%
YTD	15.35%
2022	-17.69%
2021	24.96%
2020	-4.04%

Euronext Core Europe PAB 50 NR	
QTD	9.01%
YTD	20.04%
2022	-14.33%
2021	30.05%
2020	-0.11%

Euronext Core Europe PAB 50 Decrement 5%	
QTD	7.66%
YTD	14.20%
2022	-18.51%
2021	23.71%
2020	-5.00%

## Index Facts

Categories	Facts
Weighting	Free Float Market Capitalisation as basis. Further weighting adjustments to meet PAB objectives
Component Number	50
Review of composition	Effective after the close of the third Friday of December
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext Core Europe PAB 50 Index family was introduced on 02 June 2021
Isin code / Base Value / Base Date	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

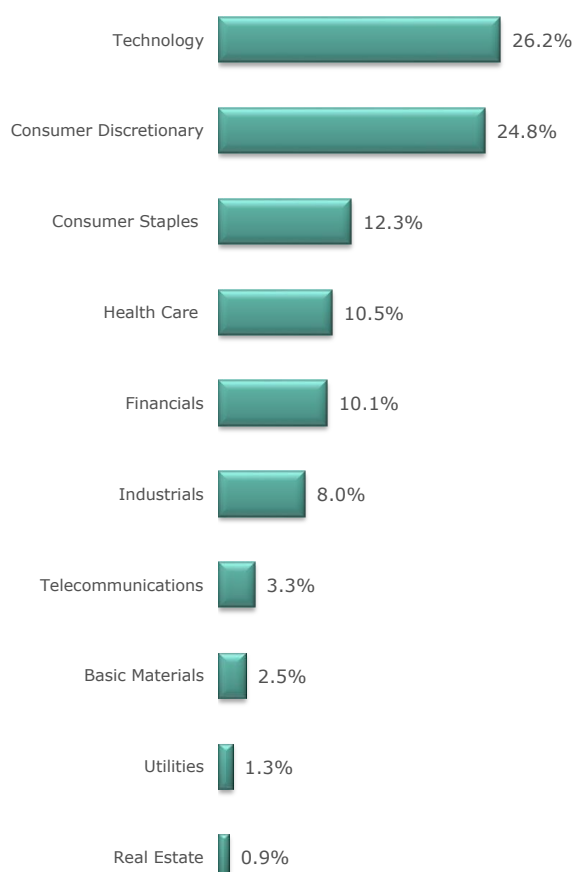
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	12.56
LVMH	MC	FR	Consumer Discretionary	8.61
SAP	SAPG	DE	Technology	5.54
L'OREAL	OR	FR	Consumer Discretionary	5.00
SANOFI	SAN	FR	Health Care	4.82
UNILEVER	UNA	NL	Consumer Staples	3.69
HERMES INTL	RMS	FR	Consumer Discretionary	2.81
ESSILORLUXOTTICA	EL	FR	Health Care	2.72
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	2.62
SCHNEIDER ELECTRIC	SU	FR	Industrials	2.53
				<b>50.90</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

