

Objective

The Euronext® Eurozone PAB 50 index selects the 50 best stocks in terms of free float market capitalisation included in 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® Eurozone 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 | | EUR Bil | Performance | | (%) | Fundamentals | |
|-----------------------|--|---------|----------------------------|--|---------|------------------------------|-------|
| Full | | 4,221 | QTD | | 12.52% | P/E Incl. Neg LTM | 22.62 |
| | | | YTD | | 12.52% | P/E Incl. Neg FY1 | 25.59 |
| | | | 2023 | | 20.13% | P/E excl. Neg LTM | 30.08 |
| | | | 2022 | | -15.18% | P/E excl. Neg FY1 | 26.80 |
| | | | 2021 | | 27.30% | Price/Book | 8.27 |
| | | | | | | Price/Sales | 5.72 |
| | | | | | | Price/Cash Flow | 25.30 |
| | | | | | | Dividend Yield (%) | 2.40 |
| | | | | | | Ratio Free Float Market Cap* | 53.5% |
| | | | | | | Tracking Error 1Y* | 4.03 |
| Components (full) | | EUR Bil | Annualized | | (%) | | |
| Average | | 84.3 | 2 Year | | 12.84% | | |
| Median | | 57.0 | 3 Years | | 10.13% | | |
| Largest | | 418.0 | 5 Years | | 9.17% | | |
| Smallest | | 21.7 | Since Base Date 01-01-2010 | | 6.43% | | |
| Component Weights | | (%) | | | | | |
| Largest | | 14.25 | | | | | |
| Smallest | | 0.28 | | | | | |
| Top ten | | 50.86 | | | | | |

Performance of other versions

*Benchmark: Euronext Eurozone 300

| Euronext Eurozone PAB 50 GR | | Euronext Eurozone PAB 50 NR | | Euronext Eurozone PAB 50 Decrement 5% | |
|---------------------------------------|---------|-----------------------------|---------|---------------------------------------|---------|
| QTD | 12.76% | QTD | 12.71% | QTD | 11.33% |
| YTD | 12.76% | YTD | 12.71% | YTD | 11.33% |
| 2023 | 23.25% | 2023 | 22.54% | 2023 | 16.58% |
| 2022 | -12.75% | 2022 | -13.30% | 2022 | -17.52% |
| 2021 | 29.98% | 2021 | 29.36% | 2021 | 23.05% |
| Euronext Eurozone PAB 50 Decrement 4% | | | | | |
| QTD | 11.60% | | | | |
| YTD | 11.60% | | | | |
| 2023 | 17.75% | | | | |
| 2022 | -16.69% | | | | |
| 2021 | 24.29% | | | | |

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 Eurozone PAB 50 Index family was introduced on 02 June 2021 |
| Isin code / Base Value / Base Date | Euronext Eurozone PAB 50 Index (FR0014003PR0), 1000 as of 01 January 2010 |
| | Euronext Eurozone PAB 50 GR Index (FR0014003PL3), 1000 as of 01 January 2010 |
| | Euronext Eurozone PAB 50 NR Index (FR0014003PM1), 1000 as of 01 January 2010 |
| | Euronext Eurozone PAB 50 Decrement 5% Index (FR0014003PK5), 1000 as of 01 January 2010 |
| | Euronext Eurozone PAB 50 Decrement 4% Index (FRCLIM000007), 1000 as of 01 January 2010 |

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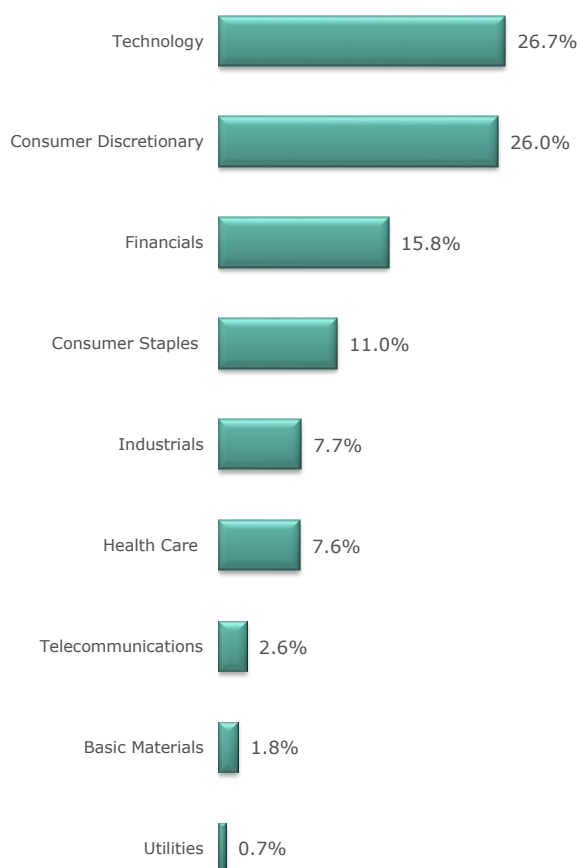
Top 10 Components

| Company | MNEMO | Cnty | Sector (ICB) | Weight (%) |
|---------------------|-------|------|------------------------|------------|
| ASML HOLDING | ASML | NL | Technology | 14.25 |
| LVMH | MC | FR | Consumer Discretionary | 8.48 |
| SAP | SAPG | DE | Technology | 5.29 |
| SANOFI | SAN | FR | Health Care | 4.23 |
| L'OREAL | OR | FR | Consumer Discretionary | 4.22 |
| UNILEVER | UNA | NL | Consumer Staples | 3.49 |
| SCHNEIDER ELECTRIC | SU | FR | Industrials | 3.19 |
| HERMES INTL | RMS | FR | Consumer Discretionary | 3.00 |
| ESSILORLUXOTTICA | EL | FR | Health Care | 2.72 |
| DEUTSCHE TELEKOM AG | DTEG | DE | Telecommunications | 2.00 |

50.86

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

