

## Objective

The Euronext® France PAB 50 index selects the 50 best stocks in terms of free float market capitalisation included in SBF 120® 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® France 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	2,209	QTD	6.91%	P/E Incl. Neg LTM	27.46
		YTD	6.91%	P/E Incl. Neg FY1	22.74
		2023	12.79%	P/E excl. Neg LTM	27.69
		2022	-14.67%	P/E excl. Neg FY1	22.74
		2021	27.44%	Price/Book	4.70
				Price/Sales	4.25
				Price/Cash Flow	18.61
				Dividend Yield (%)	2.72
				Ratio Free Float Market Cap*	68.9%
				Tracking Error 1Y*	3.87
Components (full)	EUR Bil	Annualized	(%)		
Average	43.3	2 Year	5.98%		
Median	13.8	3 Years	6.81%		
Largest	418.0	5 Years	7.38%		
Smallest	3.4	Since Base Date 01-01-2010	6.48%		
Component Weights	(%)				
Largest	17.65				
Smallest	0.13				
Top ten	69.27				

## Performance of other versions

\*Benchmark: SBF 120

Euronext France PAB 50 NR	Euronext France PAB 50 GR	Euronext France PAB 50 Decrement 5%
QTD	QTD	QTD
6.96%	6.98%	5.65%
YTD	YTD	YTD
6.96%	6.98%	5.65%
2023	2023	2023
14.97%	15.71%	9.38%
2022	2022	2022
-12.99%	-12.42%	-17.22%
2021	2021	2021
29.22%	29.87%	22.93%

## Index Facts

### Categories

Weighting

Component Number

Review of composition

Calculation and Distribution

Date Introduced

Isin code / Base Value / Base Date

### Facts

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

51

Annually, 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 France PAB 50 Index family was introduced on 05 May 2021

Euronext France PAB 50 Index (FR0014003927), 1000 as of 01 January 2010

Euronext France PAB 50 NR Index (FR0014003943), 1000 as of 01 January 2010

Euronext France PAB 50 GR Index (FR0014003950), 1000 as of 01 January 2010

Euronext France PAB 50 Decrement 5% Index (FR0014003935), 1000 as of 01 January 2010

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext. Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.  
© 2024, Euronext N.V. - All rights reserved.

## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
LVMH	MC	FR	Consumer Discretionary	17.65
SANOFI	SAN	FR	Health Care	8.80
L'OREAL	OR	FR	Consumer Discretionary	8.77
SCHNEIDER ELECTRIC	SU	FR	Industrials	6.47
HERMES INTL	RMS	FR	Consumer Discretionary	6.24
ESSILORLUXOTTICA	EL	FR	Health Care	5.66
AIR LIQUIDE	AI	FR	Basic Materials	5.34
BNP PARIBAS ACT.A	BNP	FR	Financials	3.86
AXA	CS	FR	Financials	3.62
PERNOD RICARD	RI	FR	Consumer Staples	2.86

**69.27**

## Portfolio Analysis

### Top Sectors Breakdown

