

Euronext® Core Europe PAB 50

Objective

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:

Statistics

						Jun-21
Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full			Q2 2021	7.37%	P/E Incl. Neg LTM	19.62
Free float	not mkt cap weighted		YTD	16.86%	P/E Incl. Neg FY1	29.59
			2020	-1.94%	P/E excl. Neg LTM	41.35
			2019	26.37%	P/E excl. Neg FY1	29.59
			2018	-10.60%	Price/Book	6.50
					Price/Sales	5.48
Components (full)	EUR Bil		Annualized	(%)	Price/Cash Flow	22.67
Average	65.6		2 Year	10.41%	Dividend Yield (%)	1.80
Median	43.4		3 Years	9.10%		
Largest	333.8		5 Years	10.06%		
Smallest	15.86		Since Base Date 01-Jan-2010	7.67%		
					Risk	
Component Weights	(%)				Sharpe Ratio 1 Year	not calc.
Largest	10.18				Volatility 30 Day	not calc.
Smallest	0.48					
Top ten	48.28					

Performance of other versions

Euronext Core Europe PAB 50 NR		Euronext Core Europe PAB 50 GR		Euronext Core Europe PAB 50 Decrement 5%	
	(%)		(%)		(%)
Q2 2021	8.58%	Q2 2021	8.98%	Q2 2021	7.24%
YTD	18.38%	YTD	18.87%	YTD	15.48%
2020	-0.11%	2020	0.50%	2020	-5.00%
2019	29.17%	2019	30.14%	2019	22.87%
2018	-8.66%	2018	-7.98%	2018	-13.15%

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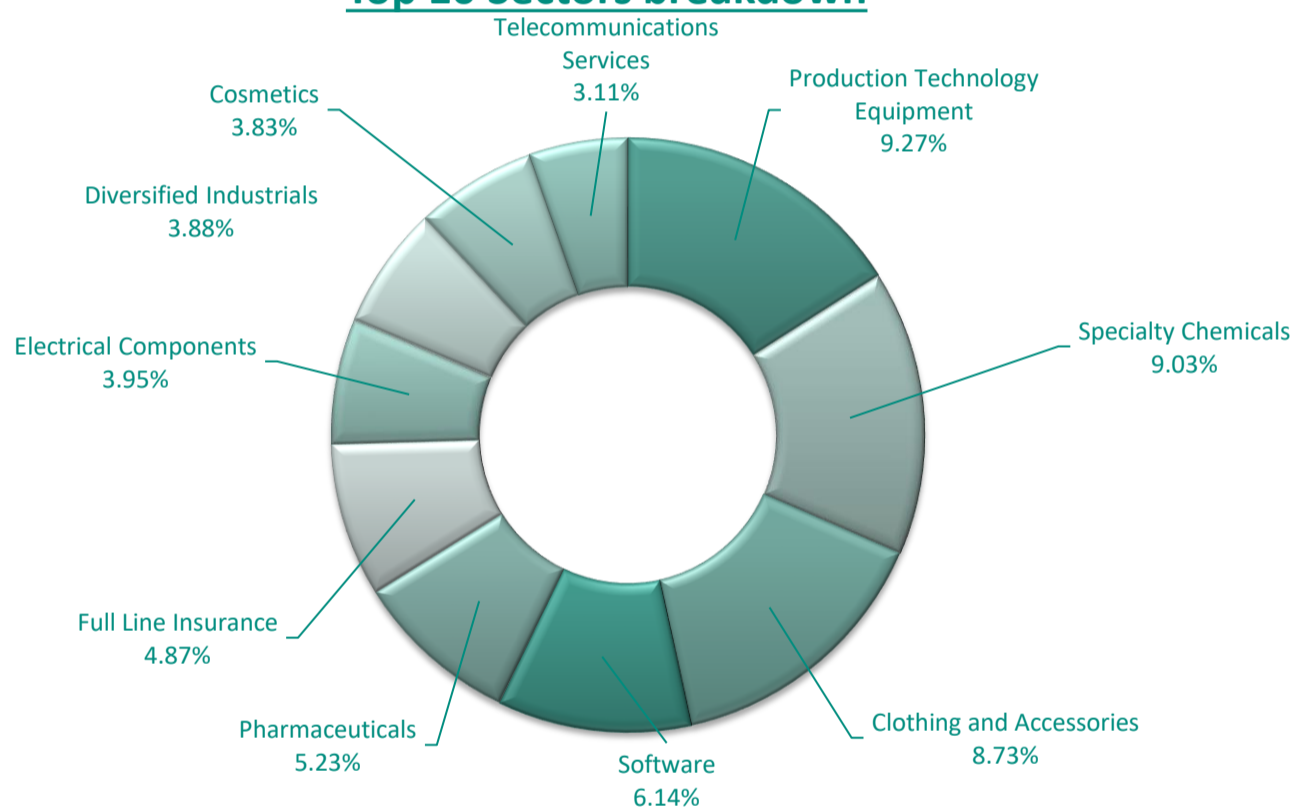
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Index Facts

Categories	Facts
Weighting	Free Float Market Capitalisation as basis. Further weighting adjustments to meet PAB objectives
Component Number	50
Review frequency	Effective after the close of the third Friday of December
Calculation and Distribution	Price; Gross, Net and Decrement return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext Core Europe PAB 50 (FR0014003PU4), 1,000 as of 01 January 2010 Euronext Core Europe PAB 50 NR (FR0014003PP4), 1,000 as of 01 January 2010 Euronext Core Europe PAB 50 GR (FR0014003PN9), 1,000 as of 01 January 2010 Euronext Core Europe PAB 50 Decrement 5% (FR0014003PV2), 1,000 as of 01 January 2010
Date Introduced	Euronext Core Europe PAB 50 family Index series was introduced on 02 June 2021

Top 10 Sectors breakdown



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
WOLTERS KLUWER	WKL	NL	Publishing	0.963
WORLDLINE	WLN	FR	Transaction Processing Services	0.727
VIVENDI	VIV	FR	Radio and TV Broadcasters	0.995
UNILEVER	UNA	NL	Personal Products	2.368
TELEPERFORMANCE	TEP	FR	Professional Business Support Services	0.844
SYMRISE AG	SY1G	DE	Chemicals: Diversified	0.615
STMICROELECTRONICS	STM	FR	Semiconductors	0.813
SOCIETE GENERALE	GLE	FR	Banks	0.757
SIEMENS AG	SIE	DE	Diversified Industrials	3.883
VINCI	DG	FR	Construction	1.794
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.986
SANOFI	SAN	FR	Pharmaceuticals	4.439
SAP	SAPG	DE	Software	5.064
RELX	REN	NL	Publishing	1.875
KERING	KER	FR	Apparel Retailers	2.470
PHILIPS KON	PHIA	NL	Medical Equipment	1.521
PERNOD RICARD	RI	FR	Distillers and Vintners	1.443
L'OREAL	OR	FR	Cosmetics	3.830
ORANGE	ORA	FR	Telecommunications Services	0.758
MUNICH RE	MUVGN	DE	Reinsurance	1.223
MERCK KGA	MERCK	DE	Pharmaceuticals	0.795
MICHELIN	ML	FR	Tires	0.955
LVMH	MC	FR	Clothing and Accessories	7.180
LINDE PLC	LINI	DE	Specialty Chemicals	5.303
LEGRAND	LR	FR	Electrical Components	0.967
KBC	KBC	BE	Banks	0.627
ING GROEP N.V.	INGA	NL	Banks	1.689
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	1.592
HERMES INTL	RMS	FR	Clothing and Accessories	1.551
HENKEL AG & CO PREF	HNKGP	DE	Household Equipment and Products	0.607
HEINEKEN	HEIA	NL	Brewers	0.938
FRESENIUS MEDICAL	FMEG	DE	Health Care Services	0.619
E.ON SE	EONGN	DE	Multi-Utilities	0.887
DEUTSCHE WOHNEN SE	DWNG	DE	Real Estate Holding and Development	0.662
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2.355
DSM KON	DSM	NL	Food Products	1.205
DEUTSCHE POST AG	DPW	DE	Delivery Services	2.221
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	1.084
DASSAULT SYSTEMES	DSY	FR	Software	1.081
DANONE	BN	FR	Food Products	1.506
CAPGEMINI	CAP	FR	Computer Services	1.064
AXA	CS	FR	Full Line Insurance	1.445
ASML HOLDING	ASML	NL	Production Technology Equipment	9.270
ALLIANZ SE	ALVG	DE	Full Line Insurance	3.421
AKZO NOBEL	AKZA	NL	Specialty Chemicals	0.825

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AIR LIQUIDE	AI	FR	Specialty Chemicals	2.901
AIRBUS	AIR	FR	Aerospace	2.499
ADIDAS AG	ADSGN	DE	Footwear	2.315
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	1.102
AB INBEV	ABI	BE	Brewers	1.964