

Euronext® Eurozone PAB 50

Objective

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:

Statistics

				Jun-21		
Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full			Q2 2021	7.22%	P/E Incl. Neg LTM	21.92
Free float	not mkt cap weighted		YTD	17.17%	P/E Incl. Neg FY1	27.10
			2020	-4.30%	P/E excl. Neg LTM	44.52
			2019	24.94%	P/E excl. Neg FY1	31.37
			2018	-11.60%	Price/Book	6.31
					Price/Sales	5.50
Components (full)	EUR Bil		Annualized	(%)	Price/Cash Flow	21.40
Average	69.5		2 Year	9.26%	Dividend Yield (%)	1.71
Median	47.1		3 Years	7.85%		
Largest	333.8		5 Years	9.12%		
Smallest	22.11		Since Base Date 01-Jan-2010	5.98%	Risk	
					Sharpe Ratio 1 Year	not calc.
					Volatility 30 Day	not calc.
Component Weights	(%)					
Largest	9.60					
Smallest	0.64					
Top ten	46.09					

Performance of other versions

Euronext Eurozone PAB 50 NR	(%)	Euronext Eurozone PAB 50 GR	(%)	Euronext Eurozone PAB 50 Decrement 5%	(%)
Q2 2021	8.36%	Q2 2021	8.73%	Q2 2021	7.02%
YTD	18.62%	YTD	19.08%	YTD	15.72%
2020	-2.45%	2020	-1.83%	2020	-7.22%
2019	27.85%	2019	28.86%	2019	21.62%
2018	-9.60%	2018	-8.91%	2018	-14.04%

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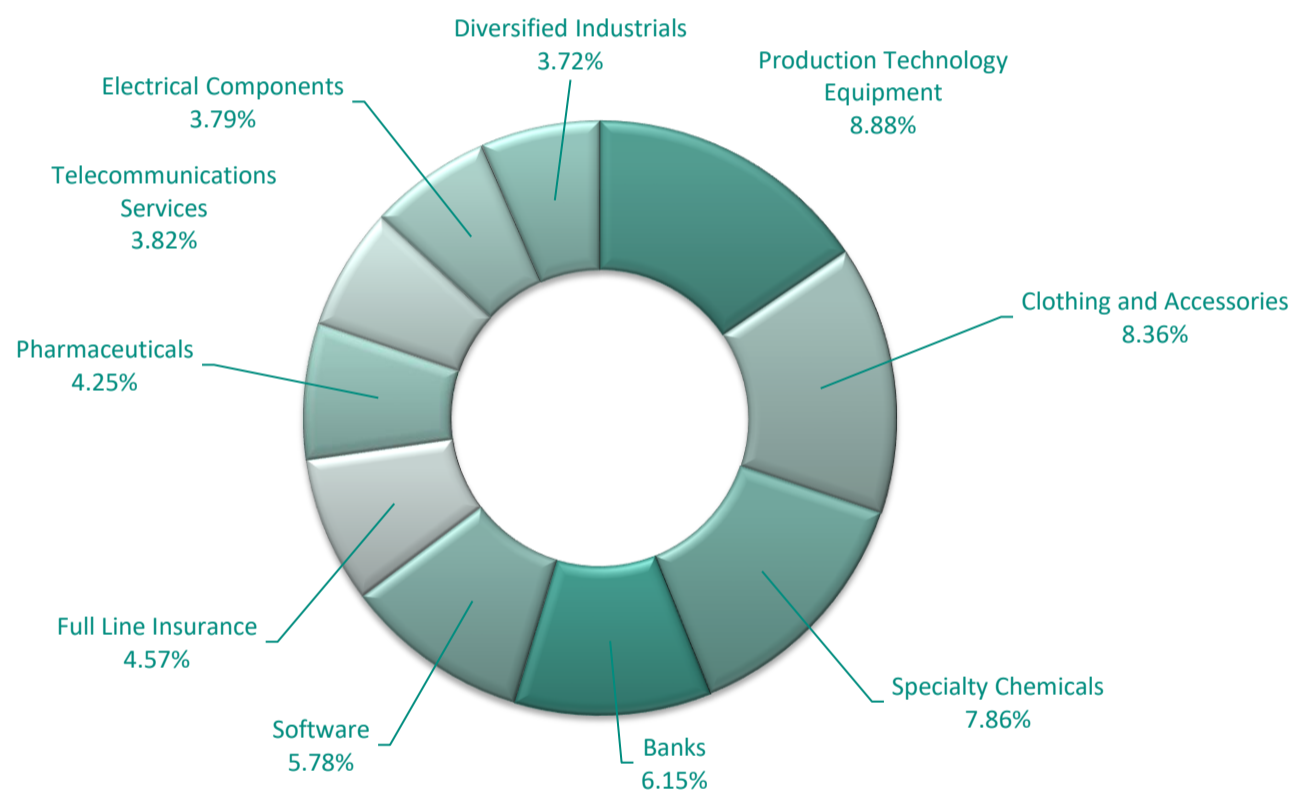
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Index Facts

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 Eurozone PAB 50 (FR0014003PR0), 1,000 as of 01 January 2010 Euronext Eurozone PAB 50 NR (FR0014003PM1), 1,000 as of 01 January 2010 Euronext Eurozone PAB 50 GR (FR0014003PL3), 1,000 as of 01 January 2011 Euronext Eurozone PAB 50 Decrement 5% (FR0014003PK5), 1,000 as of 01 January 2012
Date Introduced	Euronext Eurozone 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	0.905
WORLDLINE	WLN	FR	Transaction Processing Services	0.683
VIVENDI	VIV	FR	Radio and TV Broadcasters	0.935
UNILEVER	UNA	NL	Personal Products	2.269
STMICROELECTRONICS	STM	FR	Semiconductors	0.779
SIEMENS AG	SIE	DE	Diversified Industrials	3.720
VINCI	DG	FR	Construction	1.719
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.861
SANOFI	SAN	FR	Pharmaceuticals	4.252
SAP	SAPG	DE	Software	4.759
BANCO SANTANDER CENT	SAN	ES	Banks	1.835
RELX	REN	NL	Publishing	1.762
KERING	KER	FR	Apparel Retailers	2.366
PHILIPS KON	PHIA	NL	Medical Equipment	1.457
PERNOD RICARD	RI	FR	Distillers and Vintners	1.382
L'OREAL	OR	FR	Cosmetics	3.668
ORANGE	ORA	FR	Telecommunications Services	0.712
NOKIA	NOKIA	FI	Telecommunications Equipment	0.942
MUNICH RE	MUVGN	DE	Reinsurance	1.150
MICHELIN	ML	FR	Tires	0.915
LVMH	MC	FR	Clothing and Accessories	6.878
LINDE PLC	LINI	DE	Specialty Chemicals	5.080
LEGRAND	LR	FR	Electrical Components	0.926
INDITEX	ITX	ES	Apparel Retailers	1.282
INTESA SANPAOLO SPA	ISP	IT	Banks	1.560
ING GROEP N.V.	INGA	NL	Banks	1.587
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	1.525
HERMES INTL	RMS	FR	Clothing and Accessories	1.486
HEINEKEN	HEIA	NL	Brewers	0.899
FLUTTER ENTERTAIN	FLTR	IE	Casino and Gambling	0.750
E.ON SE	EONGN	DE	Multi-Utilities	0.850
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2.214
DSM KON	DSM	NL	Food Products	1.154
DEUTSCHE POST AG	DPW	DE	Delivery Services	2.127
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	1.019
DASSAULT SYSTEMES	DSY	FR	Software	1.016
DANONE	BN	FR	Food Products	1.443
CRH PLC ORD	CRG	IE	Building Materials: Other	1.284
CELLNEX TELECOM	CLNX	ES	Telecommunications Services	0.895
CAPGEMINI	CAP	FR	Computer Services	1.000
BBVA	BBVA	ES	Banks	1.166
AXA	CS	FR	Full Line Insurance	1.358
ASML HOLDING	ASML	NL	Production Technology Equipment	8.880
AMADEUS IT GROUP	AMS	ES	Computer Services	1.004
ALLIANZ SE	ALVG	DE	Full Line Insurance	3.215

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AIR LIQUIDE	AI	FR	Specialty Chemicals	2.779
AIRBUS	AIR	FR	Aerospace	2.394
ADIDAS AG	ADSGN	DE	Footwear	2.217
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	1.056
AB INBEV	ABI	BE	Brewers	1.882