

Euronext® Core Europe PAB 50 Index

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: <https://live.euronext.com/en/products-indices/index-rules>.

Statistics

March 31, 2022

Market Capitalization		Performance		Fundamentals	
	EUR Bil		(%)		
Full	3,070	Q1 2022	-10.33%	P/E Incl. Neg LTM	55.99
		YTD	-10.33%	P/E Incl. Neg FY1	21.88
		2021	28.02%	P/E excl. Neg LTM	55.99
		2020	-1.94%	P/E excl. Neg FY1	21.88
		2019	26.37%	Price/Book	6.42
				Price/Sales	4.55
				Price/Cash Flow	11.42
				Dividend Yield (%)	2.50
Components (full)		Annualized		Risk	
	EUR Bil		(%)		
Average	61.2	2 Year	21.01%	Sharpe Ratio 1 Year	-
Median	35.5	3 Years	7.95%	Volatility 30 Day	36.07
Largest	327.8	5 Years	5.53%		
Smallest	10.8	Since Base Date 01-01-2010	7.02%		
Component Weights					
	(%)				
Largest	11.07				
Smallest	0.39				
Top ten	51.43				

Performance of other versions

Euronext Core Europe PAB 50 GR		Euronext Core Europe PAB 50 NR		Euronext Core Europe PAB 50 Decrement 5%	
Q1 2022	-10.13%	Q1 2022	-10.17%	Q1 2022	-11.27%
YTD	-10.13%	YTD	-10.17%	YTD	-11.27%
2021	30.67%	2021	30.03%	2021	23.71%
2020	0.50%	2020	-0.08%	2020	-5.00%
2019	30.14%	2019	29.12%	2019	22.87%
Euronext Core Europe PAB 50 Decrement 4%					
Q1 2022	-11.05%				
YTD	-11.05%				
2021	24.96%				
2020	-4.04%				
2019	24.11%				

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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 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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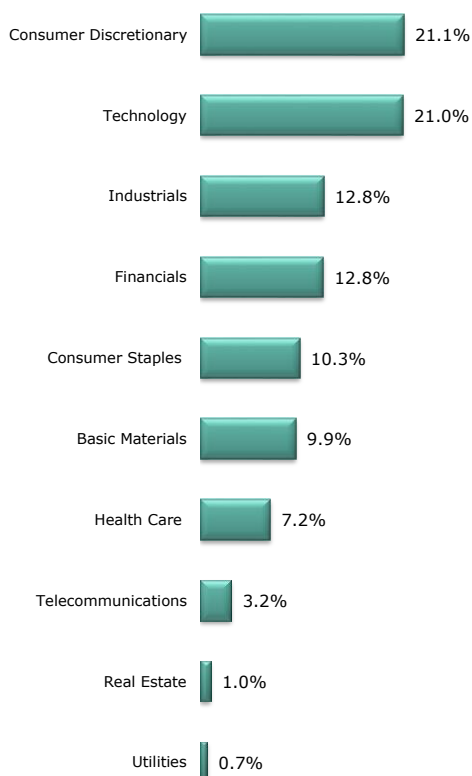
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	11.07
LVMH	MC	FR	Consumer Discretionary	7.28
LINDE PLC	LINI	DE	Basic Materials	5.73
SAP	SAPG	DE	Technology	4.56
SANOFI	SAN	FR	Health Care	4.23
UNILEVER	UNA	NL	Consumer Staples	4.15
SIEMENS AG	SIE	DE	Industrials	3.94
L'OREAL	OR	FR	Consumer Discretionary	3.65
ALLIANZ SE	ALVG	DE	Financials	3.51
SCHNEIDER ELECTRIC	SU	FR	Industrials	3.32
				51.43

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

