

# Euronext® Eurozone PAB 50 Index

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

## Statistics

March 31, 2022

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		3,270	Q1 2022		-9.96%	P/E Incl. Neg LTM	22.13
			YTD		-9.96%	P/E Incl. Neg FY1	17.79
			2021		27.30%	P/E excl. Neg LTM	24.81
			2020		-4.30%	P/E excl. Neg FY1	20.84
			2019		24.94%	Price/Book	5.93
						Price/Sales	4.47
						Price/Cash Flow	10.49
						Dividend Yield (%)	2.55
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		65.2	2 Year		20.40%	Sharpe Ratio 1 Year	-
Median		40.5	3 Years		6.79%	Volatility 30 Day	36.60
Largest		327.8	5 Years		4.26%		
Smallest		20.5	Since Base Date 01-01-2010		5.42%		
Component Weights		(%)					
Largest		10.17					
Smallest		0.72					
Top ten		47.25					

## Performance of other versions

Euronext Eurozone PAB 50 GR		Euronext Eurozone PAB 50 NR		Euronext Eurozone PAB 50 Decrement 5%	
Q1 2022	-9.66%	Q1 2022	-9.74%	Q1 2022	-10.85%
YTD	-9.66%	YTD	-9.74%	YTD	-10.85%
2021	29.98%	2021	29.36%	2021	23.05%
2020	-1.83%	2020	-2.45%	2020	-7.22%
2019	28.86%	2019	27.85%	2019	21.62%
Euronext Eurozone PAB 50 Decrement 4%					
Q1 2022	-10.63%				
YTD	-10.63%				
2021	24.29%				
2020	-6.28%				
2019	22.84%				

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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 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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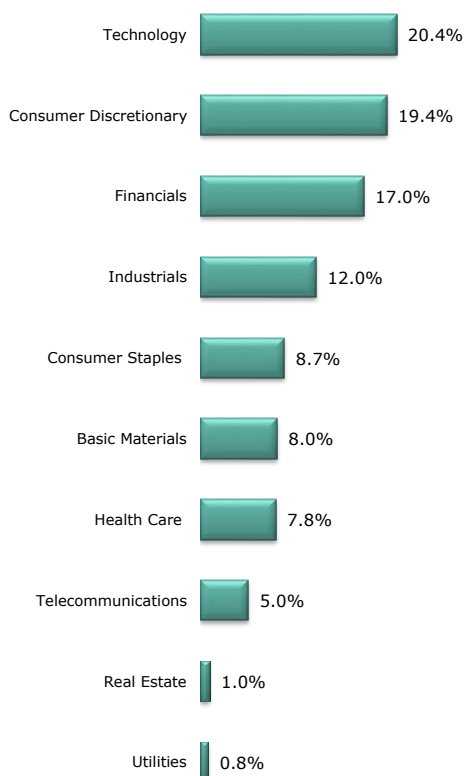
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	10.17
LVMH	MC	FR	Consumer Discretionary	6.69
LINDE PLC	LINI	DE	Basic Materials	5.26
SAP	SAPG	DE	Technology	4.19
SANOFI	SAN	FR	Health Care	3.89
UNILEVER	UNA	NL	Consumer Staples	3.81
SIEMENS AG	SIE	DE	Industrials	3.62
L'OREAL	OR	FR	Consumer Discretionary	3.35
ALLIANZ SE	ALVG	DE	Financials	3.23
SCHNEIDER ELECTRIC	SU	FR	Industrials	3.05
				<b>47.25</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

