

## Objective

The Euronext® Eurozone 60 PAB index selects the 60 largest companies included in Euronext® Eurozone 300 index after exclusion of companies involved in controversial weapons, production of tobacco, coal, fossil fuel and with the worst SDG Climate Impact Ratings. Index weights are constructed using an optimization process that aims to achieve the PAB decarbonisation objectives while minimizing the weights' deviation relative to the Free Float Market Cap (FFMC) weights. Euronext® Eurozone 60 PAB 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-bv-familv>.

## Statistics

March 28, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	4,320	QTD	11.65%	P/E Incl. Neg LTM	20.40
		YTD	11.65%	P/E Incl. Neg FY1	21.55
		2023	18.25%	P/E excl. Neg LTM	29.60
		2022	-15.23%	P/E excl. Neg FY1	25.78
		2021	28.08%	Price/Book	7.44
				Price/Sales	5.19
				Price/Cash Flow	21.93
				Dividend Yield (%)	2.47
				Ratio Free Float Market Cap*	53.1%
				Tracking Error 1Y*	3.27
Components (full)	EUR Bil	Annualized	(%)		
Average	71.9	2 Year	11.83%		
Median	39.6	3 Years	8.85%		
Largest	418.0	5 Years	10.55%		
Smallest	12.3	Since Base Date 01-01-2010	6.76%		
Component Weights	(%)				
Largest	9.94				
Smallest	0.16				
Top ten	46.38				

## Performance of other versions

\*Benchmark: Euronext Eurozone 300

Euronext Eurozone 60 PAB NR	Euronext Eurozone 60 PAB GR	Euronext Eurozone 60 PAB Decrement 4%			
QTD	11.89%	QTD	11.97%	QTD	10.79%
YTD	11.89%	YTD	11.97%	YTD	10.79%
2023	21.00%	2023	21.82%	2023	16.27%
2022	-13.14%	2022	-12.51%	2022	-16.54%
2021	30.10%	2021	30.71%	2021	25.00%
Euronext Eurozone 60 PAB Decrement 5%					
QTD	10.52%				
YTD	10.52%				
2023	15.11%				
2022	-17.37%				
2021	23.76%				

## Index Facts

Categories	Facts
Weighting	Index weights are constructed using an optimization process that aims to achieve the PAB decarbonisation objectives while minimizing the weights' deviation relative to the Free Float Market Cap (FFMC) weights.
Component Number	60
Review of composition	Annually after the market close of the third Friday of March.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext Eurozone 60 PAB Index family was introduced on 18 May 2022
Isin code / Base Value / Base Date	Euronext Eurozone 60 PAB Index (FRESG0000496), 1000 as of 01 January 2010
	Euronext Eurozone 60 PAB NR Index (FRESG0000504), 1000 as of 01 January 2010
	Euronext Eurozone 60 PAB GR Index (FRESG0000512), 1000 as of 01 January 2010
	Euronext Eurozone 60 PAB Decrement 4% Index (FRESG0000520), 1000 as of 01 January 2010
	Euronext Eurozone 60 PAB Decrement 5% Index (FRESG0000538), 1000 as of 01 January 2010

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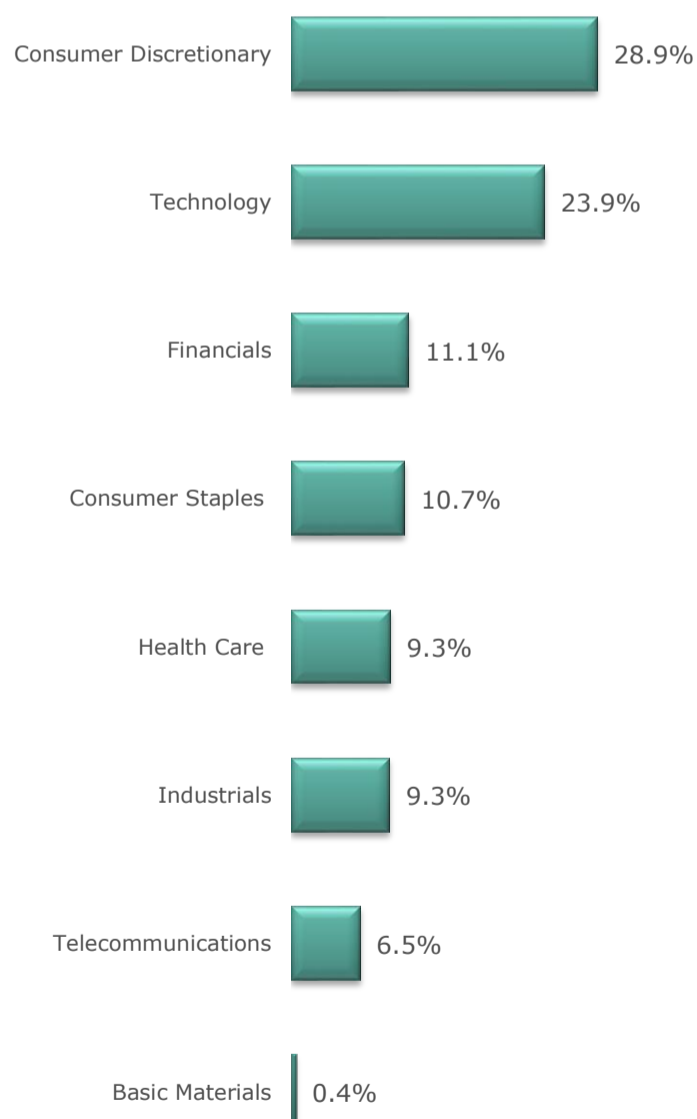
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	9.94
LVMH	MC	FR	Consumer Discretionary	7.29
SAP	SAPG	DE	Technology	6.60
SANOFI	SAN	FR	Health Care	4.13
L'OREAL	OR	FR	Consumer Discretionary	4.10
HERMES INTL	RMS	FR	Consumer Discretionary	3.20
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	2.92
SCHNEIDER ELECTRIC	SU	FR	Industrials	2.86
RELX	REN	NL	Consumer Discretionary	2.69
ALLIANZ SE	ALVG	DE	Financials	2.65
				<b>46.38</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

