

Objective

The Euronext® Eurozone Focus 40 PAB index selects the 40 largest companies included in European Core countries 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 Focus 40 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
Full	3,379

Components (full)	EUR Bil
Average	84.4
Median	47.3
Largest	418.0
Smallest	12.3

Component Weights	(%)
Largest	9.96
Smallest	0.12
Top ten	58.19

Performance	(%)
QTD	10.64%
YTD	10.64%
2023	16.08%
2022	-14.65%
2021	29.22%

Annualized	(%)
2 Year	10.48%
3 Years	8.16%
5 Years	11.63%
Since Base Date 01-01-2010	7.63%

Fundamentals	
P/E Incl. Neg LTM	20.31
P/E Incl. Neg FY1	22.67
P/E excl. Neg LTM	30.20
P/E excl. Neg FY1	25.42
Price/Book	7.02
Price/Sales	4.94
Price/Cash Flow	22.44
Dividend Yield (%)	2.32
Ratio Free Float Market Cap*	41.4%
Tracking Error 1Y*	4.10

Performance of other versions

Euronext Eurozone Focus 40 PAB NR	
QTD	10.84%
YTD	10.84%
2023	18.55%
2022	-12.66%
2021	31.27%

Euronext Eurozone Focus 40 PAB GR	
QTD	10.89%
YTD	10.89%
2023	19.29%
2022	-12.06%
2021	31.90%

*Benchmark: Euronext Eurozone 300

Euronext Eurozone Focus 40 PAB Decrement 4%	
QTD	9.75%
YTD	9.75%
2023	13.91%
2022	-16.08%
2021	26.13%

Euronext Eurozone Focus 40 PAB Decrement 5%	
QTD	9.48%
YTD	9.48%
2023	12.78%
2022	-16.91%
2021	24.88%

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	40
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 Focus 40 PAB Index family was introduced on 18 May 2022
Isin code / Base Value / Base Date	Euronext Eurozone Focus 40 PAB Index (FRESG0000546), 1000 as of 01 January 2010
	Euronext Eurozone Focus 40 PAB NR Index (FRESG0000553), 1000 as of 01 January 2010
	Euronext Eurozone Focus 40 PAB GR Index (FRESG0000561), 1000 as of 01 January 2010
	Euronext Eurozone Focus 40 PAB Decrement 4% Index (FRESG0000579), 1000 as of 01 January 2010
	Euronext Eurozone Focus 40 PAB Decrement 5% Index (FRESG0000587), 1000 as of 01 January 2010

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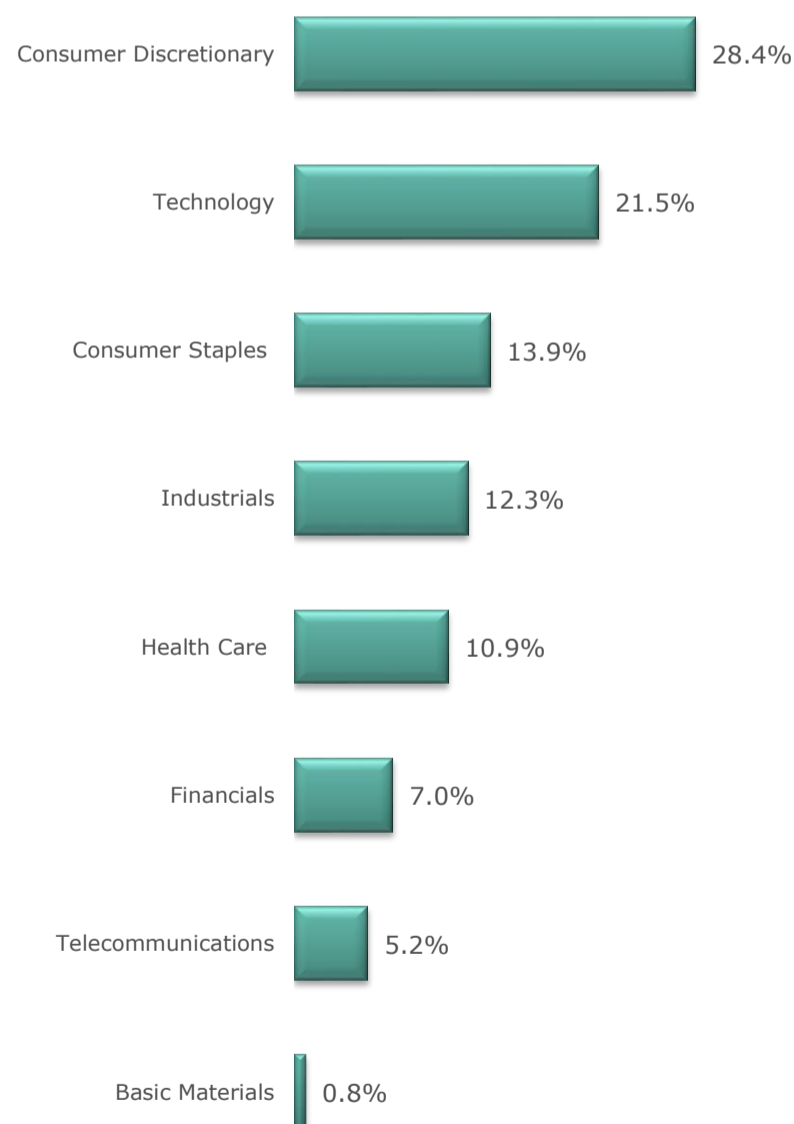
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	9.96
LVMH	MC	FR	Consumer Discretionary	8.70
SAP	SAPG	DE	Technology	8.56
UNILEVER	UNA	NL	Consumer Staples	5.15
L'OREAL	OR	FR	Consumer Discretionary	4.74
SANOFI	SAN	FR	Health Care	4.69
SCHNEIDER ELECTRIC	SU	FR	Industrials	4.68
ALLIANZ SE	ALVG	DE	Financials	4.35
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	3.79
RELX	REN	NL	Consumer Discretionary	3.56
				58.19

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

