

Euronext® Eurozone 60 PAB Index

Objective

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 decarbonization 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/index-rules>.

Statistics

May 18, 2022

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		3,597	QTD		-6.15%	P/E Incl. Neg LTM	49.26
			YTD		-16.02%	P/E Incl. Neg FY1	16.56
			2021		28.08%	P/E excl. Neg LTM	49.70
			2020		1.65%	P/E excl. Neg FY1	17.78
			2019		26.93%	Price/Book	4.79
						Price/Sales	3.51
						Price/Cash Flow	12.07
						Dividend Yield (%)	2.89
Components (full)		EUR Bil	Annualized		(%)		
Average		59.8	2 Year		12.80%		
Median		43.0	3 Years		7.84%		
Largest		292.0	5 Years		2.94%		
Smallest		19.6	Since Base Date 01-01-2010		5.34%		
Component Weights		(%)					
Largest		7.19					
Smallest		0.52					
Top ten		40.57					

Performance of other versions

Euronext Eurozone 60 PAB NR		Euronext Eurozone 60 PAB GR		Euronext Eurozone 60 PAB Decrement 4%	
QTD	-4.88%	QTD	-4.47%	QTD	-5.38%
YTD	-14.66%	YTD	-14.22%	YTD	-15.94%
2021	30.10%	2021	30.71%	2021	25.00%
2020	3.28%	2020	3.81%	2020	-0.78%
2019	29.90%	2019	30.90%	2019	24.81%
Euronext Eurozone 60 PAB Decrement 5%					
QTD	-5.50%				
YTD	-16.26%				
2021	23.76%				
2020	-1.77%				
2019	23.56%				

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Index Facts

Categories	Facts
Weighting	Index weights are constructed using an optimization process that aims to achieve the PAB decarbonization 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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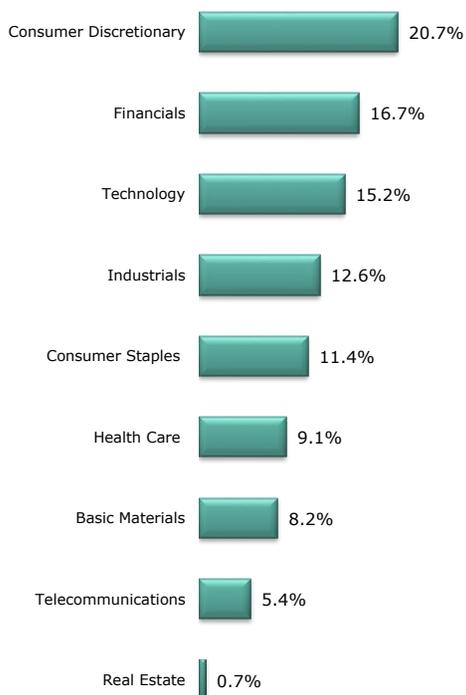
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	7.19
LVMH	MC	FR	Consumer Discretionary	5.47
LINDE PLC	LINI	DE	Basic Materials	5.34
UNILEVER	UNA	NL	Consumer Staples	3.99
SANOFI	SAN	FR	Health Care	3.88
SAP	SAPG	DE	Technology	3.41
SIEMENS AG	SIE	DE	Industrials	2.95
AIR LIQUIDE	AI	FR	Basic Materials	2.87
ALLIANZ SE	ALVG	DE	Financials	2.82
SCHNEIDER ELECTRIC	SU	FR	Industrials	2.66
				40.57

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

