

Objective

The Euronext® North America 500 reflects the performance of a portfolio of 500 stocks listed on NYSE, NASDAQ and Toronto Stock Exchange ranked by their free float market capitalisation. Constituents are reviewed on a quarterly basis and their weights are reset based on their free float market capitalisation at the quarterly rebalances. 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-by-family>.

Statistics

March 28, 2024

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		44,094	QTD		12.61%	P/E Incl. Neg LTM	42.03
Free float		42,369	YTD		12.61%	P/E Incl. Neg FY1	26.69
			2023		20.12%	P/E excl. Neg LTM	52.71
			2022		-15.36%	P/E excl. Neg FY1	26.87
			2021		34.10%	Price/Book	16.96
						Price/Sales	8.51
						Price/Cash Flow	28.39
						Dividend Yield (%)	1.39
Components (full)		EUR Bil	Annualized		(%)		
Average		88.1	2 Year		8.90%		
Median		39.0	3 Years		12.06%		
Largest		2894.6	5 Years		13.82%		
Smallest		13.1	Since Base Date 31-12-2005		8.52%		
Component Weights		(%)					
Largest		6.85					
Smallest		0.021					
Top ten		30.44					

Performance of other versions

Euronext® North America 500 NR		Euronext® North America 500 GR	
QTD	12.90%	QTD	13.03%
YTD	12.90%	YTD	13.03%
2023	21.56%	2023	22.16%
2022	-14.36%	2022	-13.95%
2021	35.47%	2021	36.04%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	501
Review of composition	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	Euronext North America 500 Index family was introduced on 06 August 2020
Isin code / Base Value / Base Date	Euronext North America 500 Index (NL0015436114), 1000 as of 31 December 2005
	Euronext North America 500 NR Index (NL0015436122), 1000 as of 31 December 2005
	Euronext North America 500 GR Index (NL0015436130), 1000 as of 31 December 2005

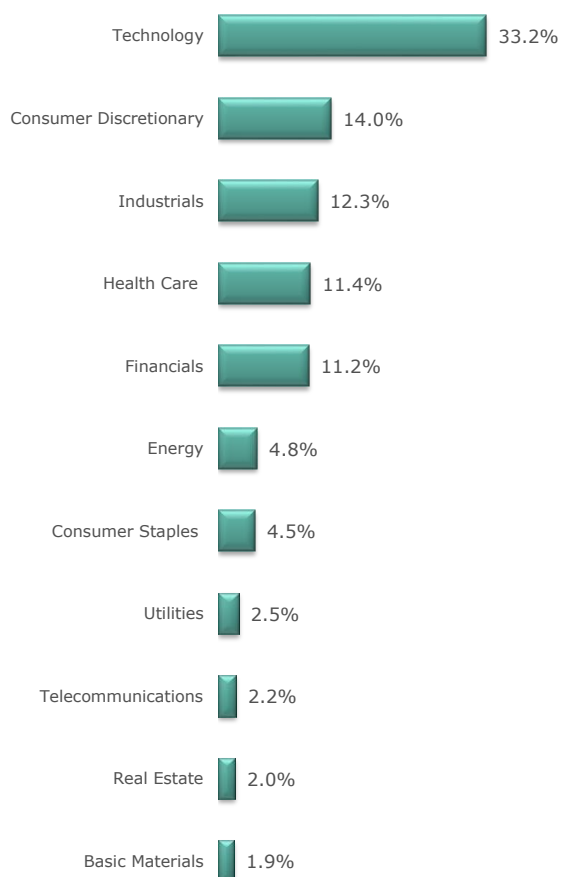
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
MICROSOFT CORP	MSFT	US	Technology	6.85
APPLE	AAPL	US	Technology	5.51
NVIDIA CORP	NVDA	US	Technology	4.89
AMAZON	AMZN	US	Consumer Discretionary	3.69
META PLTFORM ORD	META	US	Technology	2.34
ALPHABET CLASS A	GOOGL	US	Technology	1.95
ELI LILLY AND CO	LLY	US	Health Care	1.38
BROADCOM INC.	AVGO	US	Technology	1.36
JP MORGAN CHASE & CO	JPM	US	Financials	1.27
BERKSHIRE HATHAWAY B	BRKB	US	Financials	1.21
				30.44

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

