

## Objective

The Euronext® PAB North America 50 index is designed to reflect the price level trends in the trading of shares listed in North America. The index selects the 50 largest companies included in the Euronext® North America 500 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 from the Free Float Market Cap Weights.

## 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

<b>Market Capitalization</b>	<b>EUR Bil</b>	<b>Performance</b>	<b>(%)</b>	<b>Fundamentals</b>	
Full	20,467	QTD	13.80%	P/E Incl. Neg LTM	55.61
		YTD	13.80%	P/E Incl. Neg FY1	24.57
		2023	22.80%	P/E excl. Neg LTM	55.61
		2022	-12.82%	P/E excl. Neg FY1	24.57
		2021	29.90%	Price/Book	31.76
				Price/Sales	10.33
				Price/Cash Flow	32.06
				Dividend Yield (%)	1.18
				Ratio Free Float Market Cap*	46.7%
				Tracking Error 1Y*	3.47
<b>Components (full)</b>	<b>EUR Bil</b>	<b>Annualized</b>			
Average	400.1	2 Year	12.72%		
Median	209.3	3 Years	13.29%		
Largest	2894.6	5 Years	12.27%		
Smallest	20.2	Since Base Date 01-01-2010	11.38%		
<b>Component Weights</b>	<b>(%)</b>				
Largest	10.34				
Smallest	0.076				
Top ten	52.44				

## Performance of other versions

\*Benchmark: Euronext North America 500

<b>Euronext PAB North America 50 NR</b>	
QTD	14.11%
YTD	14.11%
2023	24.29%
2022	-11.53%
2021	32.16%

<b>Euronext PAB North America 50 GR</b>	
QTD	14.24%
YTD	14.24%
2023	24.92%
2022	-10.97%
2021	33.14%

<b>Euronext PAB North America 50 Decrement 5%</b>	
QTD	12.71%
YTD	12.71%
2023	18.25%
2022	-15.83%
2021	25.72%

## Index Facts

Categories	Facts
Weighting	Index weights are constructed using an optimization process that aims to achieve the PAB decarbonisation objectives.
Component Number	51
Review of composition	Annually after the market close of the third Friday of June.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext PAB North America 50 Index family was introduced on 01 September 2023
Isin code / Base Value / Base Date	Euronext PAB North America 50 Index (FRCLIM000148), 1000 as of 01 January 2010
	Euronext PAB North America 50 NR Index (FRCLIM000155), 1000 as of 01 January 2010
	Euronext PAB North America 50 GR Index (FRCLIM000163), 1000 as of 01 January 2010
	Euronext PAB North America 50 Decrement 5% Index (FRCLIM000171), 1000 as of 01 January 2010

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
MICROSOFT CORP	MSFT	US	Technology	10.34
APPLE	AAPL	US	Technology	7.73
NVIDIA CORP	NVDA	US	Technology	7.55
HOME DEPOT INC	HD	US	Consumer Discretionary	5.44
META PLTFORM ORD	META	US	Technology	4.23
ALPHABET CLASS A	GOOGL	US	Technology	4.01
WALMART INC	WMT	US	Consumer Discretionary	3.86
LINDE PLC	LIN	US	Basic Materials	3.41
ELI LILLY AND CO	LLY	US	Health Care	2.99
UNITED HEALTH GROUP	UNH	US	Health Care	2.89
				<b>52.44</b>

## Portfolio Analysis

### Top Sectors Breakdown

