

Objective

The Euronext PAB Transatlantic 40 Index is designed to reflect the price level trends in the trading of shares listed in Eurozone and USA while respecting the PAB constraints. The index is Non-Market Capitalisation weighted and is based on an optimization approach for the decarbonization objectives. The index can serve 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

Market Capitalization	EUR Bil
Full	18,951

Components (full)	EUR Bil
Average	479.3
Median	199.7
Largest	3221.9
Smallest	52.7

Component Weights	(%)
Largest	11.40
Smallest	0.047
Top ten	60.78

Performance	(%)
QTD	3.67%
YTD	26.84%
2023	28.19%
2022	-18.10%
2021	40.21%

Annualized	(%)
2 Year	25.22%
3 Years	12.16%
5 Years	17.92%
Since Base Date 30-12-2005	13.59%

October 14, 2024

Fundamentals	
P/E Incl. Neg LTM	32.32
P/E Incl. Neg FY1	26.56
P/E excl. Neg LTM	32.32
P/E excl. Neg FY1	26.56
Price/Book	19.59
Price/Sales	8.23
Price/Cash Flow	23.75
Dividend Yield (%)	0.86
Ratio Free Float Market Cap*	35.0%

Performance of other versions

Euronext PAB Transatlantic 40 NR	
QTD	3.73%
YTD	28.57%
2023	30.57%
2022	-16.75%
2021	41.92%

Euronext PAB Transatlantic 40 GR	
QTD	3.74%
YTD	29.14%
2023	31.39%
2022	-16.29%
2021	42.51%

*Benchmark: Euronext EZ Transatlantic

Euronext PAB Transatlantic 40 Decrement 5%	
QTD	3.48%
YTD	23.51%
2023	24.22%
2022	-20.80%
2021	35.00%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	40
Review of composition	Annually, effective 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 Transatlantic 40 Index family was introduced on 14 October 2024
Isin code / Base Value / Base Date	<p>Euronext PAB Transatlantic 40 Index (FRCLIM000304), 1000 as of 30 December 2005</p> <p>Euronext PAB Transatlantic 40 NR Index (FRCLIM000312), 1000 as of 30 December 2005</p> <p>Euronext PAB Transatlantic 40 GR Index (FRCLIM000320), 1000 as of 30 December 2005</p> <p>Euronext PAB Transatlantic 40 Decrement 5% Index (FRCLIM000338), 1000 as of 30 December 2005</p>

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

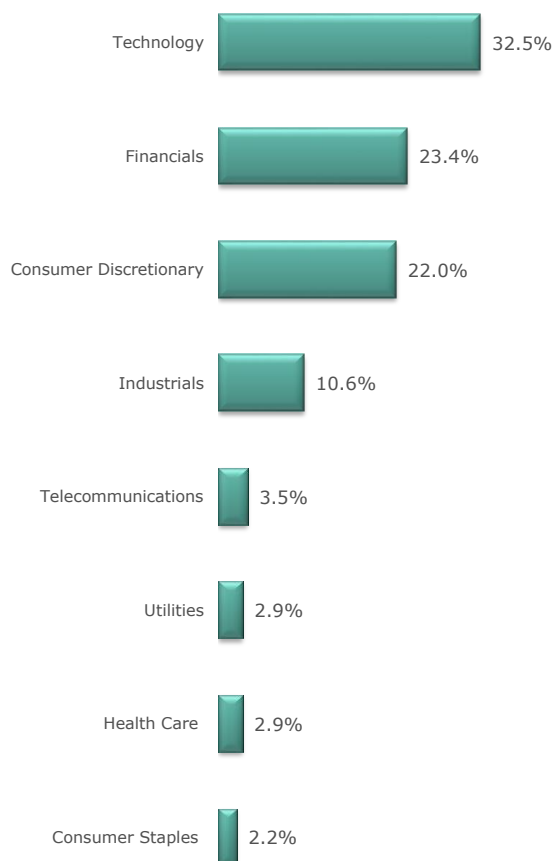
© 2024, Euronext N.V. - All rights reserved.

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
NVIDIA CORP	NVDA	US	Technology	11.40
APPLE	AAPL	US	Technology	10.88
WALMART INC	WMT	US	Consumer Discretionary	10.46
SCHNEIDER ELECTRIC	SU	FR	Industrials	5.15
ASML HOLDING	ASML	NL	Technology	5.01
ALLIANZ SE	ALVG	DE	Financials	4.32
COSTCO WHOLES. CORP.	COST	US	Consumer Discretionary	4.05
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	3.53
RELX	REN	NL	Consumer Discretionary	3.04
IBERDROLA	IBE	ES	Utilities	2.94
				60.78

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

