

## Objective

The Euronext® PAB Transatlantic 50 index selects the top 50 companies included in the Euronext North America 500 index and Euronext Europe 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 relative to the Free Float Market Cap (FFMC) 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

Market Capitalization		Performance		Fundamentals	
	EUR Bil		(%)		
Full	20,368	QTD	11.15%	P/E Incl. Neg LTM	44.57
		YTD	11.15%	P/E Incl. Neg FY1	23.64
		2023	21.88%	P/E excl. Neg LTM	44.57
		2022	-12.37%	P/E excl. Neg FY1	23.64
		2021	27.09%	Price/Book	31.27
				Price/Sales	8.91
Components (full)		Annualized		Price/Cash Flow	
	EUR Bil		(%)		
Average	398.2	2 Year	12.02%	Dividend Yield (%)	1.32
Median	222.7	3 Years	12.31%	Ratio Free Float Market Cap*	36.3%
Largest	2894.6	5 Years	10.89%	Tracking Error 1Y*	4.32
Smallest	12.1	Since Base Date 01-01-2010	9.13%		
Component Weights					
	(%)				
Largest	10.77				
Smallest	0.031				
Top ten	54.70				

\*Benchmark: Euronext Transatlantic

## Performance of other versions

Euronext PAB Transatlantic 50 NR		Euronext PAB Transatlantic 50 GR	
QTD	11.53%	QTD	11.66%
YTD	11.53%	YTD	11.66%
2023	23.71%	2023	24.39%
2022	-10.85%	2022	-10.30%
2021	29.34%	2021	30.19%

## 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 effective after the market close of the third Friday of June
Calculation and Distribution	Price index; Net return index and Gross return index versions are also available.
Date Introduced	Euronext PAB Transatlantic 50 Index family was introduced on 28 September 2023
Isin code / Base Value / Base Date	<p>Euronext PAB Transatlantic 50 Index (FRCLIM000205), 1000 as of 01 January 2010</p> <p>Euronext PAB Transatlantic 50 NR Index (FRCLIM000213), 1000 as of 01 January 2010</p> <p>Euronext PAB Transatlantic 50 GR Index (FRCLIM000221), 1000 as of 01 January 2010</p>

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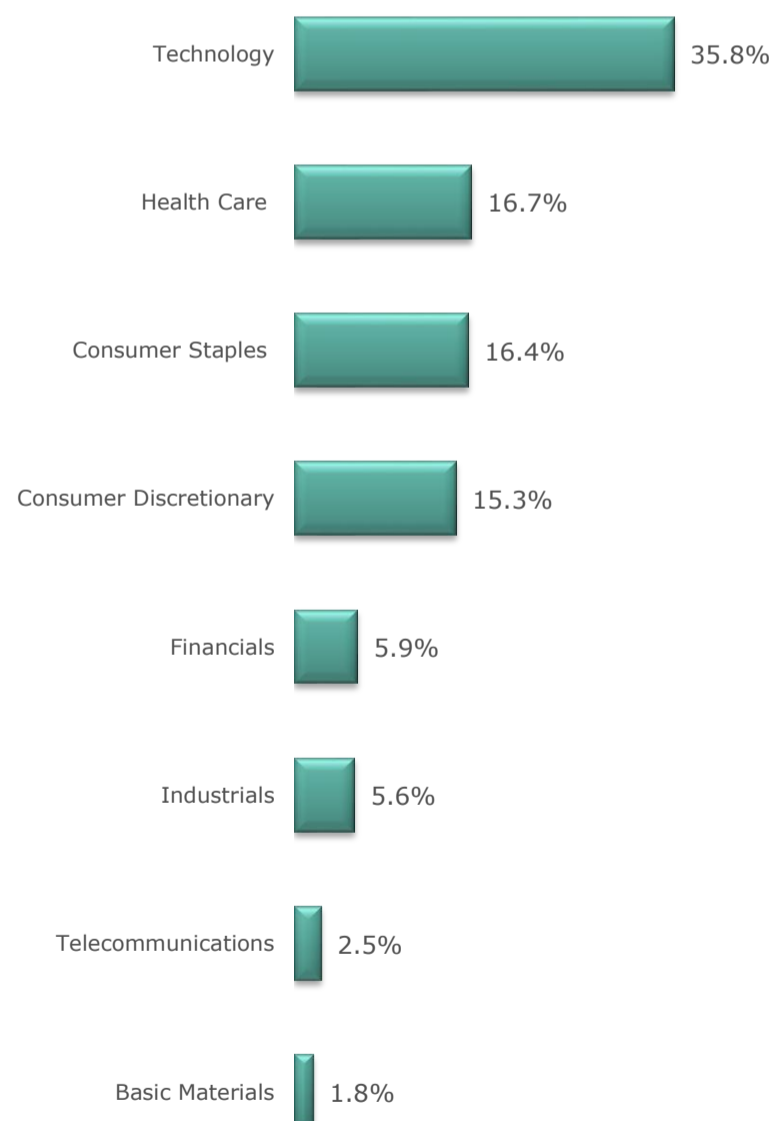
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
MICROSOFT CORP	MSFT	US	Technology	10.77
APPLE	AAPL	US	Technology	8.05
NVIDIA CORP	NVDA	US	Technology	6.03
HOME DEPOT INC	HD	US	Consumer Discretionary	5.99
NESTLE SA	NESN	CH	Consumer Staples	4.79
WALMART INC	WMT	US	Consumer Discretionary	4.05
PEPSICO	PEP	US	Consumer Staples	4.00
UNITED HEALTH GROUP	UNH	US	Health Care	3.87
COCA-COLA CO	KO	US	Consumer Staples	3.80
MCDONALD'S CORP	MCD	US	Consumer Discretionary	3.34
				<b>54.70</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

