

## Objective

The Euronext® Transatlantic PAB 50 index selects the 50 largest companies included in the Euronext® North America 500 and 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 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	EUR Bil	Performance	(%)	Fundamentals	
Full	16,486	QTD	14.54%	P/E Incl. Neg LTM	45.80
		YTD	14.54%	P/E Incl. Neg FY1	28.27
		2023	40.14%	P/E excl. Neg LTM	45.80
		2022	-23.98%	P/E excl. Neg FY1	28.27
		2021	41.38%	Price/Book	25.76
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	13.07
Average	328.4	2 Year	15.60%	Price/Cash Flow	37.64
Median	161.2	3 Years	16.63%	Dividend Yield (%)	1.05
Largest	2894.6	5 Years	19.79%	Ratio Free Float Market Cap*	32.5%
Smallest	36.0	Since Base Date 01-01-2010	13.55%	Tracking Error 1Y*	7.22
Component Weights	(%)				
Largest	14.74				
Smallest	0.23				
Top ten	63.20				

## Performance of other versions

\*Benchmark: Euronext EZ Transatlantic

Euronext Transatlantic PAB 50 NR	Euronext Transatlantic PAB 50 GR	Euronext Transatlantic PAB 50 Decrement 5%
QTD	QTD	QTD
YTD	YTD	YTD
2023	2023	2023
2022	2022	2022
2021	2021	2021

Index Facts

Categories	Facts
Weighting	Index weights are constructed using an optimization process that aims to achieve the PAB decarbonisation objectives.
Component Number	50
Review of composition	Annually after the market close of the third Friday of December.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext Transatlantic PAB 50 Index family was introduced on 01 September 2023
Isin code / Base Value / Base Date	Euronext Transatlantic PAB 50 Index (FRCLIM000106), 1000 as of 01 January 2010
	Euronext Transatlantic PAB 50 NR Index (FRCLIM000114), 1000 as of 01 January 2010
	Euronext Transatlantic PAB 50 GR Index (FRCLIM000122), 1000 as of 01 January 2010
	Euronext Transatlantic PAB 50 Decrement 5% Index (FRCLIM000130), 1000 as of 01 January 2010

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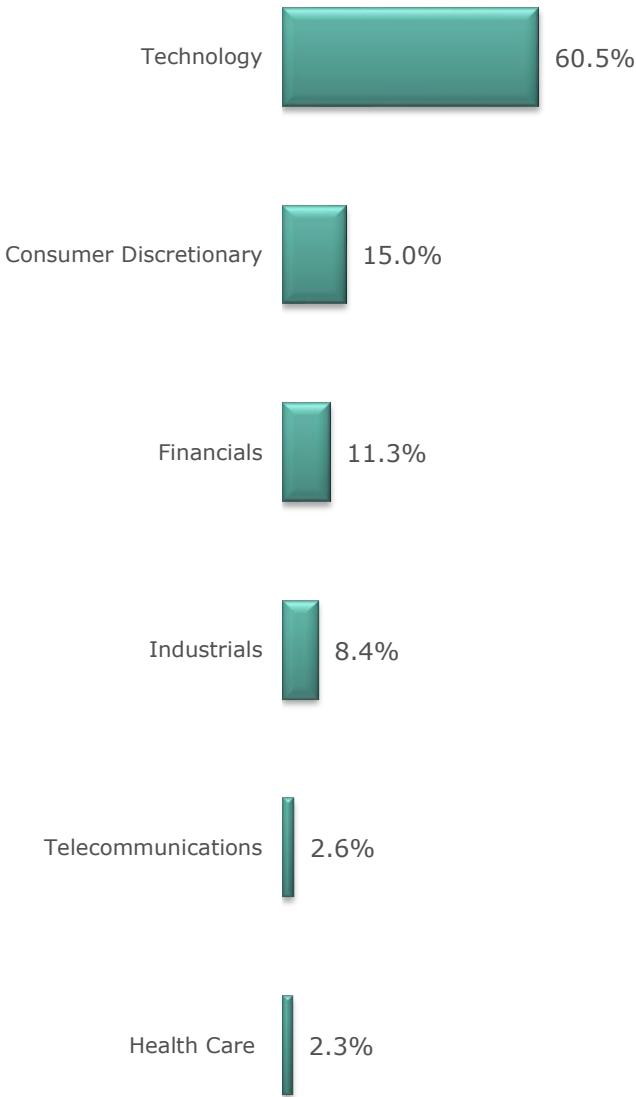
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
MICROSOFT CORP	MSFT	US	Technology	14.74
NVIDIA CORP	NVDA	US	Technology	12.80
APPLE	AAPL	US	Technology	11.55
ASML HOLDING	ASML	NL	Technology	6.00
INDITEX	ITX	ES	Consumer Discretionary	3.66
BROADCOM INC.	AVGO	US	Technology	3.06
SIEMENS AG	SIE	DE	Industrials	3.02
SCHNEIDER ELECTRIC	SU	FR	Industrials	3.02
TESLA INC	TSLA	US	Consumer Discretionary	2.69
L'OREAL	OR	FR	Consumer Discretionary	2.66
				<b>63.20</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

