

Objective

The Euronext US ESGL 20 EW index tracks the performance a portfolio of the largest 20 companies in terms of free float market capitalisation admitted to listed on the main markets of United States of America. Constituents are reviewed on a quarterly basis and their weights are reset to equal weight 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	6,432	QTD	11.84%	P/E Incl. Neg LTM	98.86
		YTD	11.84%	P/E Incl. Neg FY1	23.70
		2023	21.98%	P/E excl. Neg LTM	98.86
		2022	-24.49%	P/E excl. Neg FY1	23.70
		2021	23.92%	Price/Book	26.84
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	7.89
Average	322.5	2 Year	6.40%	Price/Cash Flow	30.22
Median	208.6	3 Years	7.53%	Dividend Yield (%)	1.11
Largest	2091.6	5 Years	9.93%		
Smallest	158.7	Since Base Date 30-12-2005	6.14%		
Component Weights	(%)				
Largest	5.50				
Smallest	4.40				
Top ten	51.93				

Performance of other versions

Euronext US ESGL 20 EW NR	Euronext US ESGL 20 EW GR	Euronext US ESGL 20 EW Decrement 5%
QTD	QTD	QTD
YTD	YTD	YTD
2023	2023	2023
2022	2022	2022
2021	2021	2021

Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	20
Review of composition	Quarterly, effective after the Third Friday of March, June, September and December
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext US ESGL 20 EW Index family was introduced on 31 March 2021
Isin code / Base Value / Base Date	Euronext US ESGL 20 EW Index (NL0015000A61), 1000 as of 30 December 2005
	Euronext US ESGL 20 EW NR Index (NL0015000A79), 1000 as of 30 December 2005
	Euronext US ESGL 20 EW GR Index (NL0015000A87), 1000 as of 30 December 2005
	Euronext US ESGL 20 EW Decrement 5% Index (NL0015000A95), 1000 as of 30 December 2005

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
THE WALT DISNEY COMP	DIS	US	Consumer Discretionary	5.50
MERCK & COMPANY	MRK	US	Health Care	5.44
PEPSICO	PEP	US	Consumer Staples	5.38
VERIZON	VZ	US	Telecommunications	5.29
HOME DEPOT INC	HD	US	Consumer Discretionary	5.18
APPLIED MATERIALS	AMAT	US	Technology	5.09
PROCTER & GAMBLE CO	PG	US	Consumer Staples	5.07
CISCO SYSTEMS INC	CSCO	US	Telecommunications	5.04
DANAHER CORPORATION	DHR	US	Health Care	4.99
ORACLE CORP	ORCL	US	Technology	4.98
				51.93

Portfolio Analysis

Top Sectors Breakdown

