

Objective

The Euronext® Sustainable US 50 index consists of companies included in the US Equities Universe, covering the the 500 largest free-float market capitalisations in US. Companies may be excluded if their level of commitment is insufficient with regard to their overall score or their score in one of six key areas reviewed in the Equitics methodology or are subject to serious, proved, or recurrent controversies. Then 50 highest ranking companies are selected according to their overall Equitics score. The index is Non-Market capitalisation weighted, weighting are based on the overall Equitics scores. 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

September 30, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2,861	QTD	9.83%	P/E Incl. Neg LTM	20.82
		YTD	10.67%	P/E Incl. Neg FY1	27.73
		2023	9.16%	P/E excl. Neg LTM	23.70
		2022	-9.21%	P/E excl. Neg FY1	27.73
		2021	26.43%	Price/Book	20.56
				Price/Sales	3.26
				Price/Cash Flow	15.33
				Dividend Yield (%)	2.26
Components (full)	EUR Bil	Annualized	(%)		
Average	39.74	2 Year	15.15%		
Median	57.50	3 Years	6.90%		
Largest	257.92	5 Years	9.89%		
Smallest	0.00	Since Base Date 30-11-2010	10.60%		
Component Weights	(%)				
Largest	2.88				
Smallest	0.04				
Top ten	24.17				

Performance of other versions

EN Sustainable US 50 GR		EN Sustainable US 50 NR	
QTD	8.67%	QTD	8.49%
YTD	12.78%	YTD	12.18%
2023	12.33%	2023	11.39%
2022	-6.83%	2022	-7.53%
2021	29.17%	2021	56.93%

Index Facts

Categories	Facts
Weighting	Based on the overall Equitics scores.
Component Number	51
Review of composition	Biannually after the market close on the last day in April and October.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	Euronext Sustainable US 50 Index family was introduced on 27 June 2013
Isin code / Base Value / Base Date	EN Sustainable US 50 Index (QS0011256169), 1000 as of 30 November 2010
	EN Sustainable US 50 GR Index (QS0011256193), 1000 as of 30 November 2010
	EN Sustainable US 50 NR Index (QS0011256185), 1000 as of 30 November 2010

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 (%)
ACCENTURE PLC-A	ACN	US	Industrials	2.45
AES	AES	US	Utilities	1.69
AIR PROD & CHEMICALS	APD	US	Basic Materials	2.07
ALBEMARLE CORP	ALB	US	Basic Materials	1.47
AMERICAN ELECT. PWR.	AEP	US	Utilities	2.08
AT&T INC	T	US	Telecommunications	2.17
BAKER HUGHES COMPANY	BKR	US	Energy	1.97
BALL CORP	BALL	US	Industrials	1.95
BAXTER INTL INC	BAX	US	Health Care	2.17
BOOZ ALLEN HAMILTON	BAH	US	Industrials	1.92
				19.94

Portfolio Analysis

Top Sectors Breakdown

