

## 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

**December 31, 2023**

| Market Capitalization | EUR Bil | Performance                | (%)     | Fundamentals       |       |
|-----------------------|---------|----------------------------|---------|--------------------|-------|
| Full                  | 5,096   | QTD                        | 11.56%  | P/E Incl. Neg LTM  | 84.11 |
|                       |         | YTD                        | 21.98%  | P/E Incl. Neg FY1  | 26.27 |
|                       |         | 2022                       | -24.49% | P/E excl. Neg LTM  | 90.40 |
|                       |         | 2021                       | 23.92%  | P/E excl. Neg FY1  | 26.27 |
|                       |         | 2020                       | 12.29%  | Price/Book         | 27.42 |
|                       |         |                            |         | Price/Sales        | 7.03  |
|                       |         |                            |         | Price/Cash Flow    | 26.46 |
|                       |         |                            |         | Dividend Yield (%) | 1.50  |
| Components (full)     | EUR Bil | Annualized                 | (%)     |                    |       |
| Average               | 254.7   | 2 Year                     | -4.03%  |                    |       |
| Median                | 205.3   | 3 Years                    | 4.51%   |                    |       |
| Largest               | 1107.3  | 5 Years                    | 9.95%   |                    |       |
| Smallest              | 139.5   | Since Base Date 30-12-2005 | 5.57%   |                    |       |
| Component Weights     | (%)     |                            |         |                    |       |
| Largest               | 5.55    |                            |         |                    |       |
| Smallest              | 4.58    |                            |         |                    |       |
| Top ten               | 51.48   |                            |         |                    |       |

## 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                                 |
| 2022                      | 2022                      | 2022                                |
| 2021                      | 2021                      | 2021                                |
| 2020                      | 2020                      | 2020                                |

## 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 (%)   |
|----------------------|-------|------|------------------------|--------------|
| INTEL CORP           | INTC  | US   | Technology             | 5.55         |
| ADVANCED MICRO DEV.  | AMD   | US   | Technology             | 5.21         |
| THERMO FISHER SCIENT | TMO   | US   | Health Care            | 5.19         |
| QUALCOMM INCORP.     | QCOM  | US   | Technology             | 5.15         |
| AMGEN INC            | AMGN  | US   | Health Care            | 5.11         |
| ORACLE CORP          | ORCL  | US   | Technology             | 5.09         |
| MERCK & COMPANY      | MRK   | US   | Health Care            | 5.08         |
| HOME DEPOT INC       | HD    | US   | Consumer Discretionary | 5.06         |
| NVIDIA CORP          | NVDA  | US   | Technology             | 5.05         |
| SALESFORCE INC       | CRM   | US   | Technology             | 4.99         |
|                      |       |      |                        | <b>51.48</b> |

## Portfolio Analysis

### Top Sectors Breakdown

