

Euronext ® US ESGL 20 EW

Objective

The Euronext US ESGL 20 EW index tracks the performance a portfolio of the largest 20 companies in terms of free float market capitalization 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/index-rules>.

Statistics

Mar-21

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full			Q1 2021		2,66%	P/E Incl. Neg LTM	23,06
Free float	not mkt cap weighted		YTD		2,66%	P/E Incl. Neg FY1	25,81
			2020		12,29%	P/E excl. Neg LTM	27,45
			2019		25,36%	P/E excl. Neg FY1	25,81
			2018		-4,59%	Price/Book	10,30
						Price/Sales	7,25
						Price/Cash Flow	22,22
						Dividend Yield (%)	2,05
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		260,78	2 Year		13,64%	Sharpe Ratio 1 Year	not calc.
Median		184,80	3 Years		12,23%	Volatility 30 Day	not calc.
Largest		1513,00	5 Years		9,61%		
Smallest		128,16	Since Base Date 30-Dec-2012		11,12%		
Component Weights		(%)					
Largest		5,24					
Smallest		4,54					
Top ten		51,57					

Performance of other versions

Euronext US ESGL 20 EW NR		(%)	Euronext US ESGL 20 EW GR		(%)	Euronext US ESGL 20 EW Decrement 5%		(%)
Q1 2021		3,02%	Q1 2021		3,18%	Q1 2021		1,76%
YTD		3,02%	YTD		3,18%	YTD		1,76%
2020		14,16%	2020		14,95%	2020		8,58%
2019		27,66%	2019		28,64%	2019		21,44%
2018		-2,79%	2018		-2,02%	2018		-7,56%

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>.

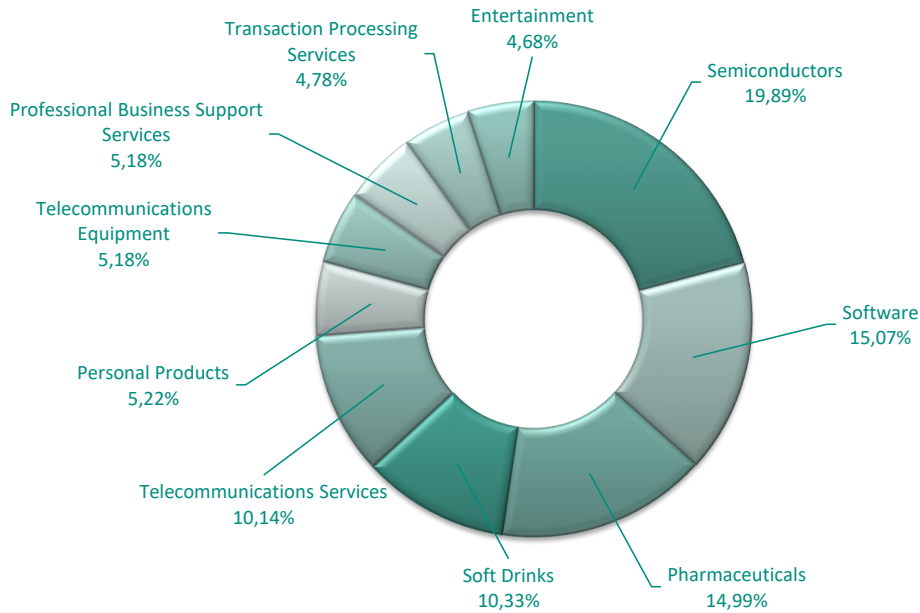
© 2016, Euronext N.V. - All rights reserved.

Euronext ® US ESGL 20 EW

Index Facts

Categories	Facts
Weighting	Stocks are equally weighted
Component Number	20
Review frequency	Quarterly, effective after the Third Friday of March, June, September and December
Calculation and Distribution	Price; Gross, Net and Decrement return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	Euronext US ESGL 20 EW (NL0015000A61), 1,000 as of 30 December 2012 Euronext US ESGL 20 EW (NL0015000A79), 1,000 as of 30 December 2012 Euronext US ESGL 20 EW (NL0015000A87), 1,000 as of 30 December 2012 Euronext US ESGL 20 EW (NL0015000A95), 1,000 as of 30 December 2012
Date Introduced	The Euronext US ESGL 20 EW family Index series was introduced on 31 March 2021

Top 10 Sectors breakdown



Euronext®US ESGL 20 EW

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
PEPSICO	PEP	US	Soft Drinks	5,241
PROCTER & GAMBLE CO	PG	US	Personal Products	5,221
ADOBE INC	ADBE	US	Software	5,219
TEXAS INSTRUMENTS	TXN	US	Semiconductors	5,217
CISCO SYSTEMS INC	CSCO	US	Telecommunications Equipment	5,181
ACCENTURE PLC-A	ACN	US	Professional Business Support Servi	5,176
VERIZON	VZ	US	Telecommunications Services	5,164
COCA-COLA CO	KO	US	Soft Drinks	5,093
ABBOTT LABORATORIES	ABT	US	Pharmaceuticals	5,045
PFIZER	PFE	US	Pharmaceuticals	5,012
AT&T INC	T	US	Telecommunications Services	4,971
NVIDIA CORP	NVDA	US	Semiconductors	4,954
MERCK & COMPANY	MRK	US	Pharmaceuticals	4,938
MICROSOFT CORP	MSFT	US	Software	4,925
SALESFORCE.COM	CRM	US	Software	4,922
QUALCOMM INCORP.	QCOM	US	Semiconductors	4,902
INTEL CORP	INTC	US	Semiconductors	4,817
PAYPAL HOLDINGS INC	PYPL	US	Transaction Processing Services	4,781
THE WALT DISNEY COMP	DIS	US	Entertainment	4,679
NIKE INC	NKE	US	Footwear	4,543