

Euronext® US ESG 20 EW Index

Objective

The Euronext US ESG 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

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	6,537	Q1 2022	-9.01%	P/E Incl. Neg LTM	33.35
		YTD	-9.01%	P/E Incl. Neg FY1	22.50
		2021	23.92%	P/E excl. Neg LTM	33.35
		2020	12.29%	P/E excl. Neg FY1	22.50
		2019	25.36%	Price/Book	10.00
				Price/Sales	6.59
				Price/Cash Flow	22.89
				Dividend Yield (%)	1.45
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	326.6	2 Year	22.73%	Sharpe Ratio 1 Year	-
Median	200.8	3 Years	12.35%	Volatility 30 Day	23.36
Largest	2077.3	5 Years	10.32%		
Smallest	154.3	Since Base Date 30-12-2005	6.11%		
Component Weights	(%)				
Largest	5.69				
Smallest	4.36				
Top ten	52.11				

Performance of other versions

Euronext US ESG 20 EW NR	Euronext US ESG 20 EW GR	Euronext US ESG 20 EW Decrement 5%			
Q1 2022	-8.71%	Q1 2022	-8.59%	Q1 2022	-9.83%
YTD	-8.71%	YTD	-8.59%	YTD	-9.83%
2021	25.63%	2021	26.37%	2021	19.51%
2020	14.16%	2020	14.95%	2020	8.58%
2019	27.66%	2019	28.64%	2019	21.44%

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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 (%)
NVIDIA CORP	NVDA	US	Technology	5.69
NIKE INC	NKE	US	Consumer Discretionary	5.40
INTEL CORP	INTC	US	Technology	5.30
SALESFORCE.COM	CRM	US	Technology	5.18
ADOBE INC	ADBE	US	Technology	5.18
MICROSOFT CORP	MSFT	US	Technology	5.14
ACCENTURE PLC-A	ACN	US	Industrials	5.11
QUALCOMM INCORP.	QCOM	US	Technology	5.08
PEPSICO	PEP	US	Consumer Staples	5.04
MERCK & COMPANY	MRK	US	Health Care	5.00
				52.11

Portfolio Analysis

Top Sectors Breakdown

