

Euronext® V.E ESG-World-Select 75 Bund SV Index

Objective

Euronext® V.E ESG-World-Select 75 Bund SV index includes most common ESG investment approaches adopted by institutional and private investors such as norm-based exclusion filters applied in accordance with the UN Global Compact Principles. Euronext® V.E ESG-World-Select 75 Bund SV index is an Industry-adjusted Free Float Market Capitalisation weighted as basis. Further weighting adjustments to meet CTB objectives. 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

June 30, 2022

Market Capitalization	EUR Bil
Full	12,079

Performance	(%)
QTD	-11.47%
YTD	-14.45%
2021	34.27%
2020	0.41%
2019	27.98%

Fundamentals	
P/E Incl. Neg LTM	21.82
P/E Incl. Neg FY1	18.89
P/E excl. Neg LTM	24.91
P/E excl. Neg FY1	18.89
Price/Book	7.12
Price/Sales	5.04
Price/Cash Flow	16.35
Dividend Yield (%)	2.16

Components (full)	EUR Bil
Average	160.8
Median	116.2
Largest	1837.3
Smallest	26.0

Annualized	(%)
2 Year	11.18%
3 Years	8.00%
5 Years	8.97%
Since Base Date 30-06-2010	8.98%

Risk	
Sharpe Ratio 1 Year	-
Volatility 30 Day	21.27

Component Weights	(%)
Largest	7.47
Smallest	0.36
Top ten	30.65

Performance of other versions

Euronext V.E ESG World-Select 75 Bund/SV GR	
QTD	-11.01%
YTD	-13.51%
2021	36.98%
2020	2.97%
2019	31.79%

Euronext V.E ESG World-Select 75 Bund/SV NR	
QTD	-11.15%
YTD	-13.77%
2021	36.24%
2020	2.24%
2019	30.72%

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Index Facts

Categories	Facts
Weighting	Industry-adjusted Free Float Market Capitalisation as basis. Further weighting adjustments to meet CTB objectives.
Component Number	75
Review of composition	Annually, effective after the last open Euronext day of June.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	Euronext V.E ESG-World-Select 75 Bund SV Index family was introduced on 09 July 2021
Isin code / Base Value / Base Date	Euronext V.E ESG World-Select 75 Bund/SV Index (NL0015000ED5), 1000 as of 30 June 2010 Euronext V.E ESG World-Select 75 Bund/SV GR Index (NL0015000EA1), 1000 as of 30 June 2010 Euronext V.E ESG World-Select 75 Bund/SV NR Index (NL0015000EG8), 1000 as of 30 June 2010

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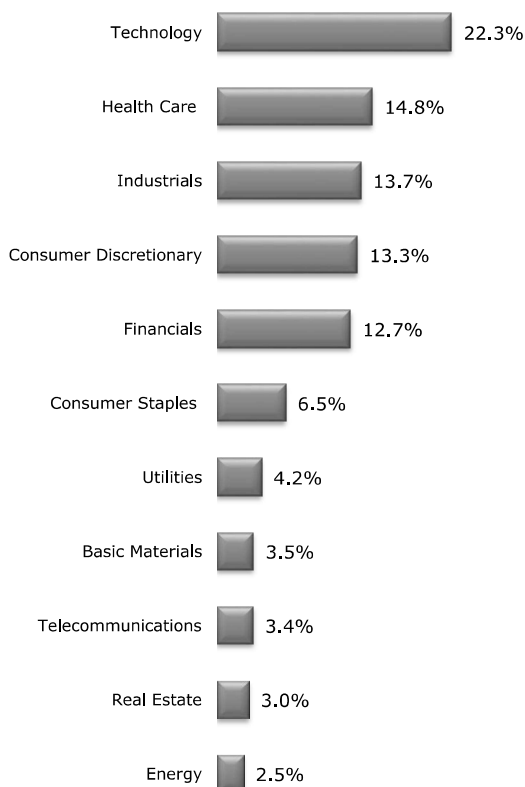
Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
MICROSOFT CORP	MSFT	US	Technology	7.47
NVIDIA CORP	NVDA	US	Technology	3.53
JP MORGAN CHASE & CO	JPM	US	Financials	3.32
HOME DEPOT INC	HD	US	Consumer Discretionary	2.77
JOHNSON & JOHNSON	JNJ	US	Health Care	2.60
NESTLE SA	NESN	CH	Consumer Staples	2.51
BANK OF AMERICA	BAC	US	Financials	2.22
UNION PACIFIC CORP	UNP	US	Industrials	2.16
UPS INC	UPS	US	Industrials	2.15
WALMART INC	WMT	US	Consumer Discretionary	1.91

30.65

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

