

Objective

The Euronext® Sustainable Europe 120 index consists of companies included in the European Equities Universe, covering the 500 issuers amongst the largest free-float market capitalisations in Europe. 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 Equities methodology or are subject to serious, proved, or recurrent controversies. Then 120 highest ranking companies are selected according to their overall Equities score. The index is Non-Market capitalisation weighted, weighting are based on the overall Equities 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	3,146	QTD	10.36%	P/E Incl. Neg LTM	10.85
		YTD	4.97%	P/E Incl. Neg FY1	17.02
		2023	10.67%	P/E excl. Neg LTM	16.16
		2022	-13.59%	P/E excl. Neg FY1	18.24
		2021	19.20%	Price/Book	2.37
				Price/Sales	2.10
				Price/Cash Flow	8.33
				Dividend Yield (%)	3.46
Components (full)	EUR Bil	Annualized	(%)		
Average	16.26	2 Year	13.93%		
Median	35.86	3 Years	1.86%		
Largest	344.35	5 Years	3.18%		
Smallest	0.00	Since Base Date 30-11-2010	4.48%		
Component Weights	(%)				
Largest	1.07				
Smallest	0.42				
Top ten	10.30				

Performance of other versions

Euronext Sustainable Europe 120 NR		Euronext Sustainable Europe 120 GR	
QTD	5.34%	QTD	5.43%
YTD	7.96%	YTD	8.83%
2023	14.20%	2023	15.25%
2022	-11.08%	2022	-10.37%
2021	22.24%	2021	23.10%

Index Facts

Categories	Facts
Weighting	Based on the overall Equitics scores.
Component Number	119
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 Europe 120 Index family was introduced on 31 March 2013
Isin code / Base Value / Base Date	<p>Euronext Sustainable Europe 120 Index (QS0011250873), 1000 as of 30 November 2010</p> <p>Euronext Sustainable Europe 120 NR Index (QS0011250881), 1000 as of 30 November 2010</p> <p>Euronext Sustainable Europe 120 GR Index (QS0011250899), 1000 as of 30 November 2010</p>

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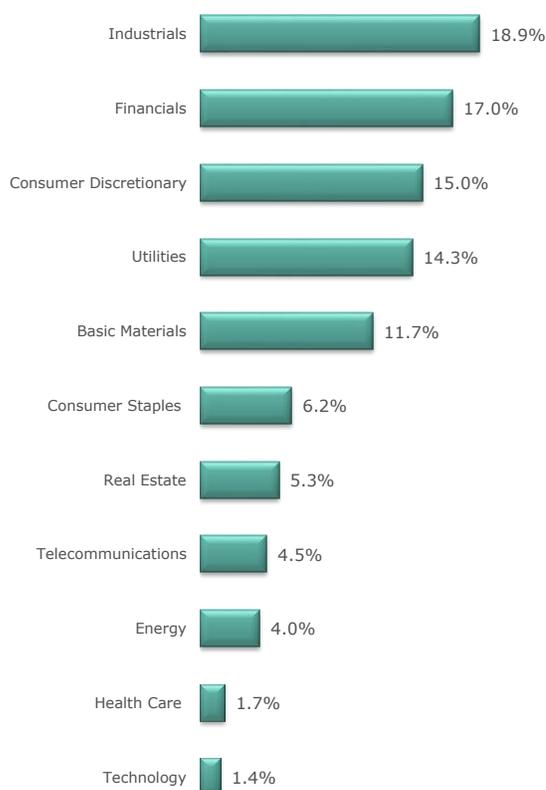
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
A2A	A2A	IT	Utilities	0.86
ABN AMRO BANK N.V.	ABN	NL	Financials	0.88
ACCIONA	ANA	ES	Industrials	0.85
ACCOR	AC	FR	Consumer Discretionary	0.84
ADP	ADP	FR	Industrials	0.76
AENA SME	AENA	ES	Industrials	0.99
AIR FRANCE -KLM	AF	FR	Consumer Discretionary	0.74
AIR LIQUIDE	AI	FR	Basic Materials	0.83
AIRBUS	AIR	FR	Industrials	0.69
AKZO NOBEL	AKZA	NL	Basic Materials	0.79
				8.21

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

