

Objective

The Euronext® Sustainable UK 20 index consists of companies included in the UK Equities Universe, covering the major largest free-float market capitalisations in UK. 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 Equitics methodology or are subject to serious, proved, or recurrent controversies. Then 20 highest ranking companies are selected according to their overall Equitics score. The index is Non-Market capitalisation weighted, weighting are based on the overall Equitics 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	452	QTD	10.97%	P/E Incl. Neg LTM	-
		YTD	3.78%	P/E Incl. Neg FY1	17.93
		2023	3.01%	P/E excl. Neg LTM	23.72
		2022	-19.91%	P/E excl. Neg FY1	17.93
		2021	5.29%	Price/Book	3.77
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	2.43
Average	11.34	2 Year	6.74%	Price/Cash Flow	11.57
Median	23.83	3 Years	-3.47%	Dividend Yield (%)	3.27
Largest	80.43	5 Years	-1.89%		
Smallest	0.00	Since Base Date 30-11-2010	1.38%		
Component Weights	(%)				
Largest	6.16				
Smallest	4.22				
Top ten	53.72				

Performance of other versions

Euronext Sustainable UK 20 NR		Euronext Sustainable UK 20 GR	
QTD	3.60%	QTD	3.61%
YTD	7.24%	YTD	7.39%
2023	6.67%	2023	6.81%
2022	-16.80%	2022	-16.70%
2021	8.95%	2021	9.05%

Index Facts

Categories	Facts
Weighting	Based on the overall Equitics scores.
Component Number	20
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 UK 20 Index family was introduced on 31 March 2013
Isin code / Base Value / Base Date	Euronext Sustainable UK 20 Index (QS0011250931), 1000 as of 30 November 2010
	Euronext Sustainable UK 20 NR Index (QS0011250949), 1000 as of 30 November 2010
	Euronext Sustainable UK 20 GR Index (QS0011250956), 1000 as of 30 November 2010

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ANGLO AMERICAN PLC	AAL	GB	Basic Materials	4.88
BRITISH LAND	BLND	GB	Real Estate	5.08
BT GROUP PLC	BT	GB	Telecommunications	5.55
COCA-COLA HBC AG-CDI	CCH	GB	Consumer Staples	5.18
DIAGEO	DGE	GB	Consumer Staples	5.08
DRAX GROUP PLC	DRX	GB	Utilities	6.16
EXPERIAN	EXPN	GB	Industrials	5.06
GSK PLC	GSK	GB	Health Care	4.22
INTERTEK GROUP	ITRK	GB	Industrials	4.98
JOHNSON MATTHEY PLC	JMAT	GB	Basic Materials	4.48
				50.66

Portfolio Analysis

Top Sectors Breakdown

