

## Objective

The Euronext® Sustainable World 120 index consists of companies included in the World Equities Universe, covering the the 1500 largest free-float market capitalisations in North American, Asia-Pacific and 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	4,096	QTD	8.24%	P/E Incl. Neg LTM	13.59
		YTD	11.91%	P/E Incl. Neg FY1	13.65
		2023	11.71%	P/E excl. Neg LTM	17.81
		2022	-13.56%	P/E excl. Neg FY1	15.36
		2021	39.43%	Price/Book	8.24
				Price/Sales	2.76
				Price/Cash Flow	9.05
				Dividend Yield (%)	2.99
Components (full)	EUR Bil	Annualized	(%)		
Average	21.20	2 Year	19.52%		
Median	38.04	3 Years	4.14%		
Largest	257.92	5 Years	8.36%		
Smallest	0.00	Since Base Date 30-11-2010	5.22%		
Component Weights	(%)				
Largest	1.09				
Smallest	0.49				
Top ten	10.53				

## Performance of other versions

EN Sustainable W 120 NR		EN Sustainable W 120 GR	
QTD	12.50%	QTD	12.65%
YTD	14.79%	YTD	15.56%
2023	15.39%	2023	16.18%
2022	-11.13%	2022	-10.49%
2021	42.77%	2021	43.69%

## Index Facts

Categories	Facts
Weighting	Based on the overall Equitics scores.
Component Number	120
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 World 120 Index family was introduced on 31 March 2013
Isin code / Base Value / Base Date	EN Sustainable World 120 Index (QS0011250840), 1000 as of 30 November 2010
	EN Sustainable W 120 NR Index (QS0011250857), 1000 as of 30 November 2010
	EN Sustainable W 120 GR Index (QS0011250865), 1000 as of 30 November 2010

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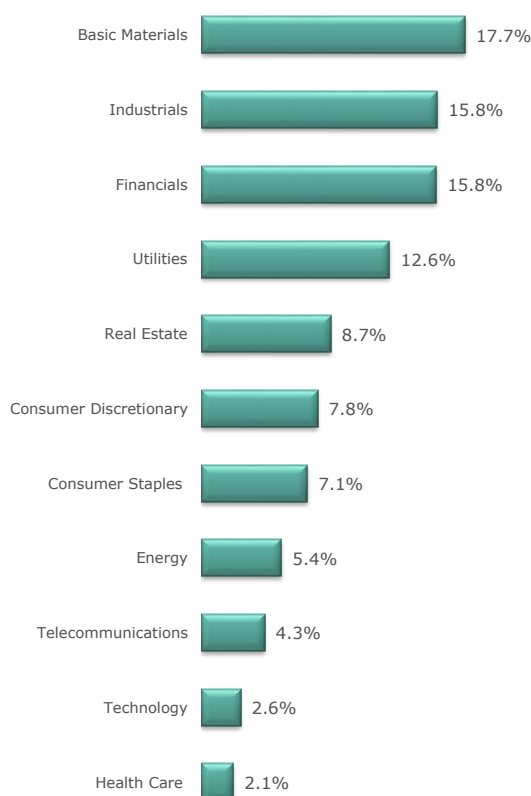
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ACCENTURE PLC-A	ACN	US	Industrials	0.89
AENA SME	AENA	ES	Industrials	1.01
AGL ENERGY LTD	AGL	AU	Utilities	0.89
AGNICO EAGLE MINES	AEM	CA	Basic Materials	0.84
ALBEMARLE CORP	ALB	US	Basic Materials	0.53
ALS LTD	ALQ	AU	Industrials	0.82
AMCOR PLC	AMCR	US	Industrials	0.76
AMUNDI	AMUN	FR	Financials	0.88
ANZ GROUP HOLDINGS	ANZ	AU	Financials	0.79
APA GROUP	APA	AU	Energy	0.66
				<b>8.08</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

