

Objective

The Euronext® Vigeo Euro 120 index consists of companies included in the Eurozone Equities Universe, covering the 500 issuers amongst the largest free-float market capitalisations in the Eurozone. 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-bv-familv>.

Statistics

March 28, 2024

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		4,631	QTD		3.79%	P/E Incl. Neg LTM	14.11
			YTD		3.79%	P/E Incl. Neg FY1	11.80
			2023		13.51%	P/E excl. Neg LTM	16.61
			2022		-12.98%	P/E excl. Neg FY1	14.68
			2021		19.41%	Price/Book	2.38
						Price/Sales	2.03
						Price/Cash Flow	7.05
						Dividend Yield (%)	3.05
Components (full)		EUR Bil	Annualized		(%)		
Average		39.0	2 Year		4.80%		
Median		15.4	3 Years		3.60%		
Largest		418.0	5 Years		4.65%		
Smallest		2.1	Since Base Date 30-11-2010		4.85%		
Component Weights		(%)					
Largest		1.20					
Smallest		0.20					
Top ten		11.01					

Performance of other versions

Euronext Vigeo Euro 120 NR Index		Euronext Vigeo Euro 120 GR Index	
QTD	4.11%	QTD	4.22%
YTD	4.11%	YTD	4.22%
2023	16.96%	2023	18.07%
2022	-10.55%	2022	-9.77%
2021	22.26%	2021	23.18%

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 Vigeo Euro 120 Index family was introduced on 27 June 2013
Isin code / Base Value / Base Date	Euronext Vigeo Euro 120 Index (QS0011256201), 1000 as of 30 November 2010
	Euronext Vigeo Euro 120 NR Index (QS0011256219), 1000 as of 30 November 2010
	Euronext Vigeo Euro 120 GR Index (QS0011256227), 1000 as of 30 November 2010

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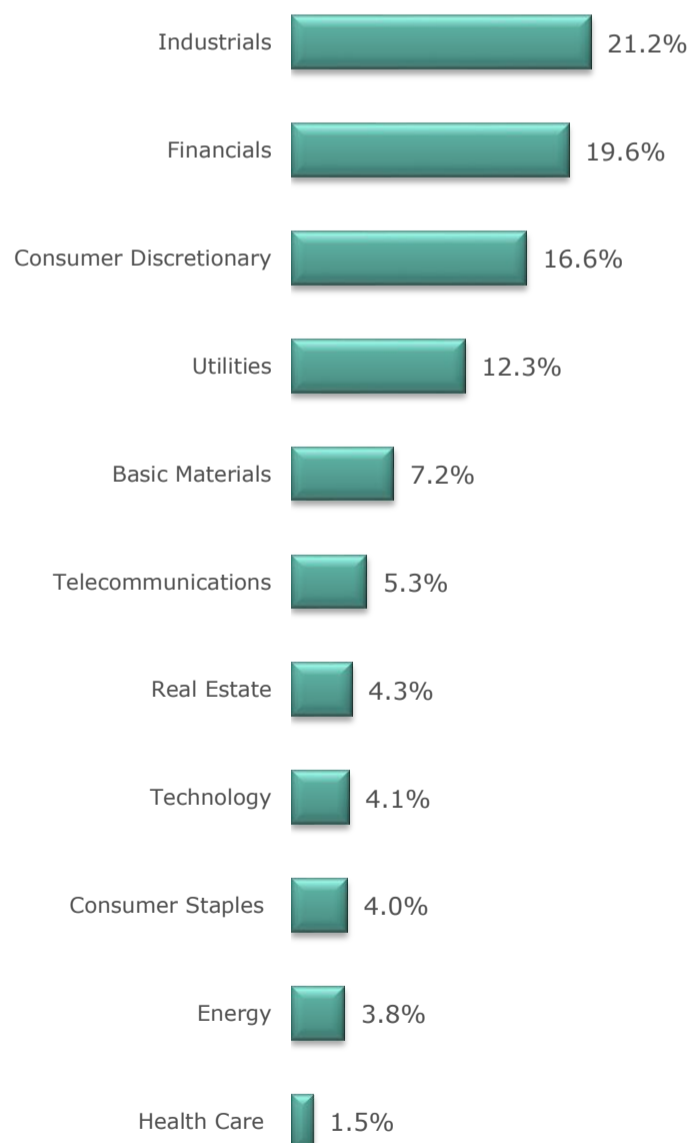
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
LEONARDO	LDOF	IT	Industrials	1.20
RENAULT	RNO	FR	Consumer Discretionary	1.14
PUBLICIS GROUPE SA	PUB	FR	Consumer Discretionary	1.11
ACCOR	AC	FR	Consumer Discretionary	1.10
POSTE ITALIANE	PST	IT	Financials	1.10
SCHNEIDER ELECTRIC	SU	FR	Industrials	1.09
UNIBAIL-RODAMCO-WE	URW	FR	Real Estate	1.08
UNICREDIT	CRDI	IT	Financials	1.06
INTESA SANPAOLO SPA	ISP	IT	Financials	1.06
HEIDELBERG MAT	HEIG	DE	Industrials	1.05
				11.01

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

