

Objective

The Euronext® Vigeo 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-bv-familv>.

Statistics

March 28, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	4,464	QTD	2.19%	P/E Incl. Neg LTM	19.72
		YTD	2.19%	P/E Incl. Neg FY1	11.49
		2023	11.71%	P/E excl. Neg LTM	22.24
		2022	-13.56%	P/E excl. Neg FY1	12.70
		2021	39.43%	Price/Book	4.58
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	2.76
Average	37.2	2 Year	0.77%	Price/Cash Flow	7.25
Median	20.0	3 Years	1.95%	Dividend Yield (%)	2.92
Largest	309.4	5 Years	7.23%		
Smallest	1.5	Since Base Date 30-11-2010	4.71%		
Component Weights	(%)				
Largest	1.21				
Smallest	0.53				
Top ten	11.21				

Performance of other versions

Euronext Vigeo World 120 NR Index		Euronext Vigeo World 120 GR Index	
QTD	2.69%	QTD	2.81%
YTD	2.69%	YTD	2.81%
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 Vigeo World 120 Index family was introduced on 31 March 2013
Isin code / Base Value / Base Date	EN Vigeo World 120 Index (QS0011250840), 1000 as of 30 November 2010
	EN Vigeo W 120 NR Index (QS0011250857), 1000 as of 30 November 2010
	EN Vigeo W 120 GR Index (QS0011250865), 1000 as of 30 November 2010

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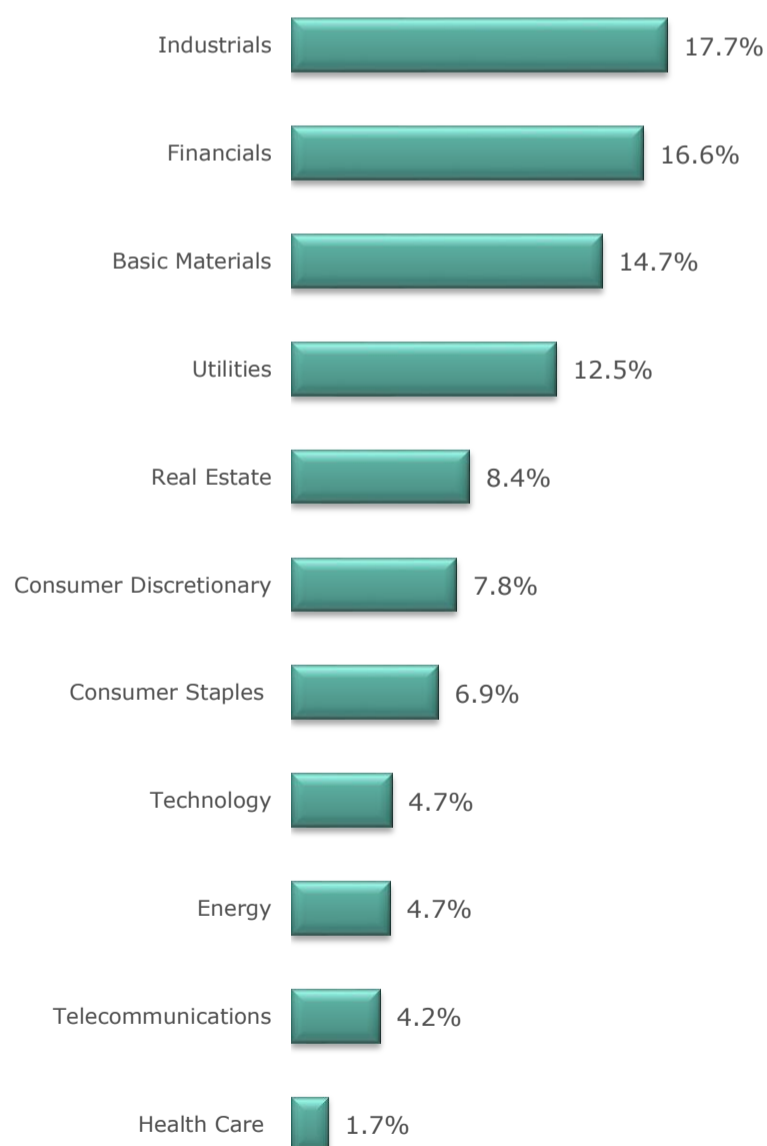
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
RENAULT	RNO	FR	Consumer Discretionary	1.21
PUBLICIS GROUPE SA	PUB	FR	Consumer Discretionary	1.17
POSTE ITALIANE	PST	IT	Financials	1.17
SCHNEIDER ELECTRIC	SU	FR	Industrials	1.16
INTESA SANPAOLO SPA	ISP	IT	Financials	1.12
TECK RESOURCES LTD	TECKB	CA	Basic Materials	1.10
BUREAU VERITAS	BVI	FR	Industrials	1.10
TOKYO ELECTRON	8035	JP	Technology	1.07
FUJI ELECTRIC CO	6504	JP	Industrials	1.06
CREDIT AGRICOLE	ACA	FR	Financials	1.06
				11.21

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

