Euronext® Green Planet E Index



Objective



The Euronext ® Green Planet E index tracks the performance of the top 50 stocks based on their free float market capitalisation with the highest Environmental performance score included in the Euronext Eurozone 300 index. The Environmental score is provided by Moody's ESG. Constituents are reviewed quarterly, and weighted based on their normalized Environmental performance score. 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 📶



					March 28, 2024
Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	3,847	QTD	6.73%	P/E Incl. Neg LTM	19.88
		YTD	6.73%	P/E Incl. Neg FY1	17.54
		2023	19.77%	P/E excl. Neg LTM	21.10
		2022	-15.04%	P/E excl. Neg FY1	17.54
Components (full)	EUR Bil	2021	23.47%	Price/Book	3.39
Average	76.8			Price/Sales	2.57
Median	52.2	Annualized	(%)	Price/Cash Flow	10.79
Largest	418.0	2 Year	9.64%	Dividend Yield (%)	2.97
Smallest	18.5	3 Years	7.60%		
		5 Years	7.51%		
Component Weights	(%)	Since Base Date 31-12-2005	3.58%		
Largest	2.45				
Smallest	1.45				
Top ten	23.19				

Performance of other versions

Euronext Green Planet E NR	
QTD	7.27%
YTD	7.27%
2023	23.09%
2022	-12.89%
2021	25.83%

7.46%
7.46%
24.14%
-12.23%
26.54%

Euronext Green Planet E Decrement 5%			
QTD	5.96%		
YTD	5.96%		
2023	17.11%		
2022	-17.13%		
2021	19.70%		

Euronext Green Planet E Decrement 5%

2023 18.10% 2022 -16.51%	QTD	6.14%
2022 -16.51%	YTD	6.14%
2022	2023	18.10%
2021 20.37%	2022	-16.51%
	2021	20.37%



Euronext® Green Planet E Index



Index Facts

Categories	Facts			
Weighting	Normalized Environmental Performance Score			
Component Number	50			
Review of composition	Quarterly, effective after the third Friday of March, June, September and December.			
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement 5%			
Date Introduced	Euronext Green Planet E Index family was introduced on 06 November 2019			
Isin code / Base Value / Base Date	Euronext Green Planet E Index (FR0013457850), 1000 as of 31 December 2005			
	Euronext Green Planet E NR Index (FR0013457868), 1000 as of 31 December 2005			
	Euronext Green Planet E GR Index (FR0013457876), 1000 as of 31 December 2005			
	Euronext Green Planet E Decrement 5% Index (FR0013457892), 1000 as of 31 December 2005			
	Euronext Green Planet E Decrement 5% GR Index (FR0013460060), 1000 as of 31 December 2005			

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext. Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at https://www.euronext.com/terms-use.

© 2024, Euronext N.V. - All rights reserved.



Euronext® Green Planet E Index



Top 10 Components $\frac{\Theta}{\Theta \Theta \Theta}$

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
BNP PARIBAS ACT.A	BNP	FR	Financials	2.45
ASSICURAZ. GENERALI	GASI	IT	Financials	2.39
IBERDROLA	IBE	ES	Utilities	2.39
BANCO SANTANDER CENT	SAN	ES	Financials	2.35
SAP	SAPG	DE	Technology	2.32
AXA	CS	FR	Financials	2.31
SCHNEIDER ELECTRIC	SU	FR	Industrials	2.26
L'OREAL	OR	FR	Consumer Discretionary	2.25
ENEL	ENEI	IT	Utilities	2.24
INDITEX	ITX	ES	Consumer Discretionary	2.24

23.19

Portfolio Analysis

Top Sectors Breakdown Top Country Breakdown 25.7% Financials France 44.2% Consumer Discretionary 15.0% 16.8% Spain 15.0% Industrials Technology 11.4% Germany 15.1% 10.6% Utilities 9.4% Consumer Staples 10.7% Italy Telecommunications Netherlands 9.7% 3.8% Energy Health Care 1.8% 3.5% Finland Basic Materials 1.6%

