Euronext® Green Planet France Index

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Indices

Objective

The Euronext ® Green Planet France index tracks the performance top 35 stocks in terms of free float market capitalisation with the highest Environmental performance score included in the SBF 120 index. The Environmental score is provided by Moody's ESG. Constituents are reviewed quarterly and they are 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
Full	1,790

Components (full)	EUR Bil
Average	51.1
Median	19.9
Largest	418.0
Smallest	4.8

Component Weights	(%)
Largest	3.31
Smallest	2.22
Top ten	31.45

Performance	(%)
QTD	5.36%
YTD	5.36%
2023	12.02%
2022	-16.08%
2021	15.64%

Annualized	(%)
2 Year	3.91%
3 Years	2.26%
5 Years	3.57%
Since Base Date 31-12-2005	3.37%

Fundamentals	
P/E Incl. Neg LTM	20.62
P/E Incl. Neg FY1	16.29
P/E excl. Neg LTM	20.93
P/E excl. Neg FY1	16.29
Price/Book	3.01
Price/Sales	2.91
Price/Cash Flow	10.71
Dividend Yield (%)	2.85

Performance of other versions

Euronext Green Planet France NR	
QTD	5.54%
YTD	5.54%
2023	14.83%
2022	-14.16%
2021	17.69%

Euronext Green Planet France GR	
QTD	5.59%
YTD	5.59%
2023	15.78%
2022	-13.51%
2021	18.44%

Euronext Green Planet France Decrement 5%	
QTD	4.24%
YTD	4.24%
2023	9.25%
2022	-18.34%
2021	11.95%

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Index Facts

Categories	Facts
Weighting	Normalized Environmental Performance Score
Component Number	35
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 France Index family was introduced on 05 February 2020
Isin code / Base Value / Base Date	Euronext Green Planet France Index (FR0013479763), 1000 as of 31 December 2005
	Euronext Green Planet France NR Index (FR0013479789), 1000 as of 31 December 2005
	Euronext Green Planet France GR Index (FR0013479797), 1000 as of 31 December 2005
	Euronext Green Planet France Decrement 5% Index (FR0013479821), 1000 as of 31 December 2005

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
BNP PARIBAS ACT.A	BNP	FR	Financials	3.31
RENAULT	RNO	FR	Consumer Discretionary	3.26
CREDIT AGRICOLE	ACA	FR	Financials	3.24
CARREFOUR	CA	FR	Consumer Staples	3.24
UNIBAIL-RODAMCO-WE	URW	FR	Real Estate	3.20
AXA	CS	FR	Financials	3.11
SCHNEIDER ELECTRIC	SU	FR	Industrials	3.04
L'OREAL	OR	FR	Consumer Discretionary	3.03
CAPGEMINI	CAP	FR	Technology	3.02
EURAZEO	RF	FR	Financials	3.00
				31.45

Portfolio Analysis

Top Sectors Breakdown

Sector	Weight
Consumer Discretionary	23.0%
Industrials	19.5%
Financials	18.2%
Technology	10.6%
Real Estate	9.0%
Consumer Staples	6.1%
Utilities	5.6%
Health Care	5.2%
Basic Materials	2.8%