

# Euronext® Green Planet E Index

## Objective

The Euronext ® Green Planet E index tracks the performance 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 Vigeo-Eiris. 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/index-rules>.

## Statistics

March 31, 2022

<b>Market Capitalization</b>		<b>EUR Bil</b>	<b>Performance</b>		<b>(%)</b>	<b>Fundamentals</b>	
Full		3,212	Q1 2022		-9.66%	P/E Incl. Neg LTM	20.55
			YTD		-9.66%	P/E Incl. Neg FY1	12.13
			2021		23.47%	P/E excl. Neg LTM	21.87
			2020		-2.77%	P/E excl. Neg FY1	17.92
			2019		23.26%	Price/Book	3.84
						Price/Sales	3.14
						Price/Cash Flow	8.42
						Dividend Yield (%)	2.59
<b>Components (full)</b>		<b>EUR Bil</b>	<b>Annualized</b>		<b>(%)</b>	<b>Risk</b>	
Average		64.1	2 Year		20.44%	Sharpe Ratio 1 Year	-
Median		40.5	3 Years		6.12%	Volatility 30 Day	37.33
Largest		327.8	5 Years		4.74%		
Smallest		20.3	Since Base Date 31-12-2005		2.85%		
<b>Component Weights</b>		<b>(%)</b>					
Largest		2.62					
Smallest		1.54					
Top ten		23.67					

## Performance of other versions

<b>Euronext Green Planet E NR</b>		<b>Euronext Green Planet E GR</b>		<b>Euronext Green Planet E Decrement 5%</b>	
Q1 2022	-9.41%	Q1 2022	-9.32%	Q1 2022	-10.52%
YTD	-9.41%	YTD	-9.32%	YTD	-10.52%
2021	25.83%	2021	26.54%	2021	19.70%
2020	-0.93%	2020	-0.37%	2020	-5.78%
2019	26.64%	2019	27.81%	2019	20.47%
<b>Euronext Green Planet E Decrement 5% GR</b>					
Q1 2022	-10.43%				
YTD	-10.43%				
2021	20.37%				
2020	-5.24%				
2019	21.58%				

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## 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

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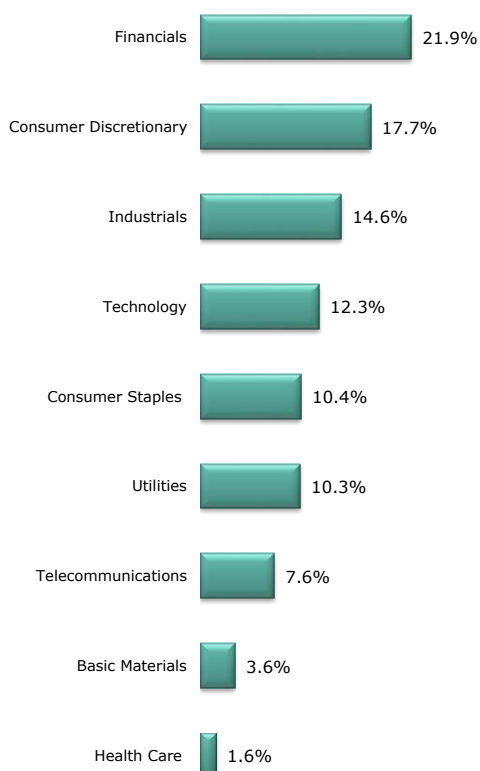
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
CAPGEMINI	CAP	FR	Technology	2.62
KERING	KER	FR	Consumer Discretionary	2.46
AXA	CS	FR	Financials	2.46
HERMES INTL	RMS	FR	Consumer Discretionary	2.40
L'OREAL	OR	FR	Consumer Discretionary	2.37
RELX	REN	NL	Consumer Discretionary	2.30
IBERDROLA	IBE	ES	Utilities	2.29
LVMH	MC	FR	Consumer Discretionary	2.27
ALLIANZ SE	ALVG	DE	Financials	2.26
ENEL	ENEI	IT	Utilities	2.26
				<b>23.67</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

