

Euronext® Green Planet E

Objective

The Euronext 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

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Dec-20
Full			Q4 2020	12,17%	P/E Incl. Neg LTM	29,73
	not mkt cap weighted		YTD	-2,77%	P/E Incl. Neg FY1	27,40
Free float			2019	23,26%	P/E excl. Neg LTM	36,97
			2018	-10,49%	P/E excl. Neg FY1	28,63
			2017	13,41%	Price/Book	4,12
					Price/Sales	3,08
					Price/Cash Flow	23,15
					Dividend Yield (%)	2,26
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		55,86	2 Year	9,47%	Sharpe Ratio 1 Year	not calc.
Median		40,44	3 Years	2,37%	Volatility 30 Day	14,09
Largest		257,88	5 Years	4,72%		
Smallest		17,29	Since Base Date 04-Jan-1988	1,06%		
Component Weights		(%)				
Largest		2,76				
Smallest		1,45				
Top ten		24,51				

Performance of other versions

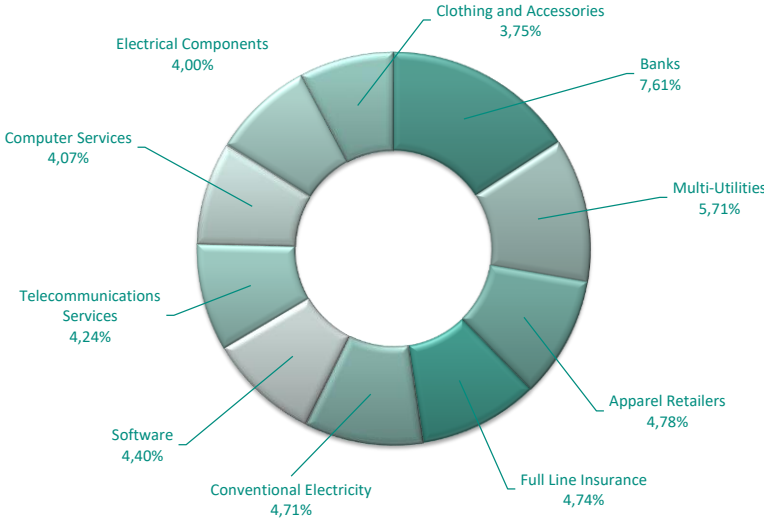
Euronext Green Planet E GR		(%)	Euronext Green Planet E NR		(%)
Q4 2020		12,57%	Q4 2020		12,49%
YTD		-0,37%	YTD		-0,93%
2019		27,81%	2019		26,64%
2018		-7,61%	2018		-8,36%
2017		16,82%	2017		15,95%
Euronext Green Planet E Decrement 5%		(%)	Planet E Decrement 5% GR		(%)
Q4 2020		11,08%	Q4 2020		11,16%
YTD		-5,78%	YTD		-5,24%
2019		20,47%	2019		21,58%
2018		-12,85%	2018		-12,14%
2017		10,31%	2017		11,14%

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Index Facts

Categories	Facts
Weighting	Based on normalized environmental performance score
Component Number	50
Review of composition	Quarterly after the close of the third Friday of March, June, September and December
Isin code / Base Value / Base Date	Euronext® Green Planet E (FR0013457850), 1,000 as of 31 December 2005 Euronext® Green Planet E NR (FR0013457868), 1,000 as of 31 December 2005 Euronext Euronext® Green Planet E GR (FR0013457876), 1,000 as of 31 December 2005 Euronext® GreenPlanet E Decrement 5% (FR0013457892), 1,000 as of 31 December 2005 Euronext® Green Planet E Decrement 5% GR (FR0013460060), 1,000 as 31 December 2005
Date Introduced	The Euronext Euronext® Green Planet E family Index series was introduced on 6 November 2019

Top 10 sectors breakdown



Euronext® Green Planet E

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
KERING	KER	FR	Apparel Retailers	2,762
SAP	SAPG	DE	Software	2,697
WORLDLINE	WLN	FR	Transaction Processing Services	2,569
IBERDROLA	IBE	ES	Conventional Electricity	2,463
AXA	CS	FR	Full Line Insurance	2,404
CAPGEMINI	CAP	FR	Computer Services	2,390
L'OREAL	OR	FR	Cosmetics	2,381
ALLIANZ SE	ALVG	DE	Full Line Insurance	2,333
DANONE	BN	FR	Food Products	2,262
ENEL	ENEI	IT	Conventional Electricity	2,247
HEINEKEN	HEIA	NL	Brewers	2,192
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2,175
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,171
UNILEVER	UNA	NL	Personal Products	2,139
BANCO SANTANDER CENT	SAN	ES	Banks	2,129
MICHELIN	ML	FR	Tires	2,119
RWE AG	RWEG	DE	Multi-Utilities	2,109
PERNOD RICARD	RI	FR	Distillers and Vintners	2,072
TELEFONICA	TEF	ES	Telecommunications Services	2,069
DSM KON	DSM	NL	Chemicals: Diversified	2,066
ING GROEP N.V.	INGA	NL	Banks	2,040
VIVENDI	VIV	FR	Radio and TV Broadcasters	2,039
RELX	REL	NL	Publishing	2,031
INDITEX	ITX	ES	Apparel Retailers	2,022
ADIDAS AG	ADSGN	DE	Footwear	2,021
LVMH	MC	FR	Clothing and Accessories	1,993
MUNICH RE	MUVGN	DE	Reinsurance	1,981
DEUTSCHE POST AG	DPW	DE	Delivery Services	1,979
SIEMENS AG	SIE	DE	Diversified Industrials	1,876
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	1,848
STMICROELECTRONICS	STM	FR	Semiconductors	1,835
LEGRAND	LR	FR	Electrical Components	1,831
E.ON SE	EONGN	DE	Multi-Utilities	1,827
VINCI	DG	FR	Construction	1,800
INTESA SANPAOLO SPA	ISP	IT	Banks	1,788
CRH PLC ORD	CRG	IE	Building Materials: Other	1,783
NOKIA	NOKIA	FI	Telecommunications Equipment	1,781
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	1,774
ENGIE	ENGI	FR	Multi-Utilities	1,774
HERMES INTL	RMS	FR	Clothing and Accessories	1,759
AIR LIQUIDE	AI	FR	Specialty Chemicals	1,747
ASML HOLDING	ASML	NL	Production Technology Equipmer	1,715
WOLTERS KLUWER	WKL	NL	Publishing	1,713
DASSAULT SYSTEMES	DSY	FR	Software	1,705
AMADEUS IT GROUP	AMS	ES	Computer Services	1,678
PHILIPS KON	PHIA	NL	Medical Equipment	1,659
BBVA	BBVA	ES	Banks	1,653
SAINT GOBAIN	SGO	FR	Building Materials: Other	1,598
NESTE OIL OYJ	NESTE	FI	Oil Refining and Marketing	1,555
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	1,448

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