

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:

Statistics

Jun-21

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap weighted	Q2 2021	5.95%	P/E Incl. Neg LTM	54.46
Free float		YTD	14.03%	P/E Incl. Neg FY1	31.21
		2020	-2.77%	P/E excl. Neg LTM	60.07
		2019	23.26%	P/E excl. Neg FY1	31.21
		2018	-10.49%	Price/Book	6.12
				Price/Sales	5.35
Components (full)	EUR Bil	Annualized	(%)	Price/Cash Flow	20.60
Average	68.4	2 Year	9.05%	Dividend Yield (%)	1.82
Median	49.5	3 Years	7.04%		
Largest	333.8	5 Years	9.55%		
Smallest	20.67	Since Base Date 31-Dec-2005	3.14%	Risk	
				Sharpe Ratio 1 Year	not calc.
Component Weights	(%)			Volatility 30 Day	8.72
Largest	9.76				
Smallest	0.60				
Top ten	23.71				

Performance of other versions

Euronext Green Planet E GR	(%)	Euronext Green Planet E NR	(%)
Q2 2021	7.62%	Q2 2021	7.22%
YTD	16.14%	YTD	15.63%
2020	-0.37%	2020	-0.93%
2019	27.81%	2019	26.64%
2018	-7.61%	2018	-8.36%

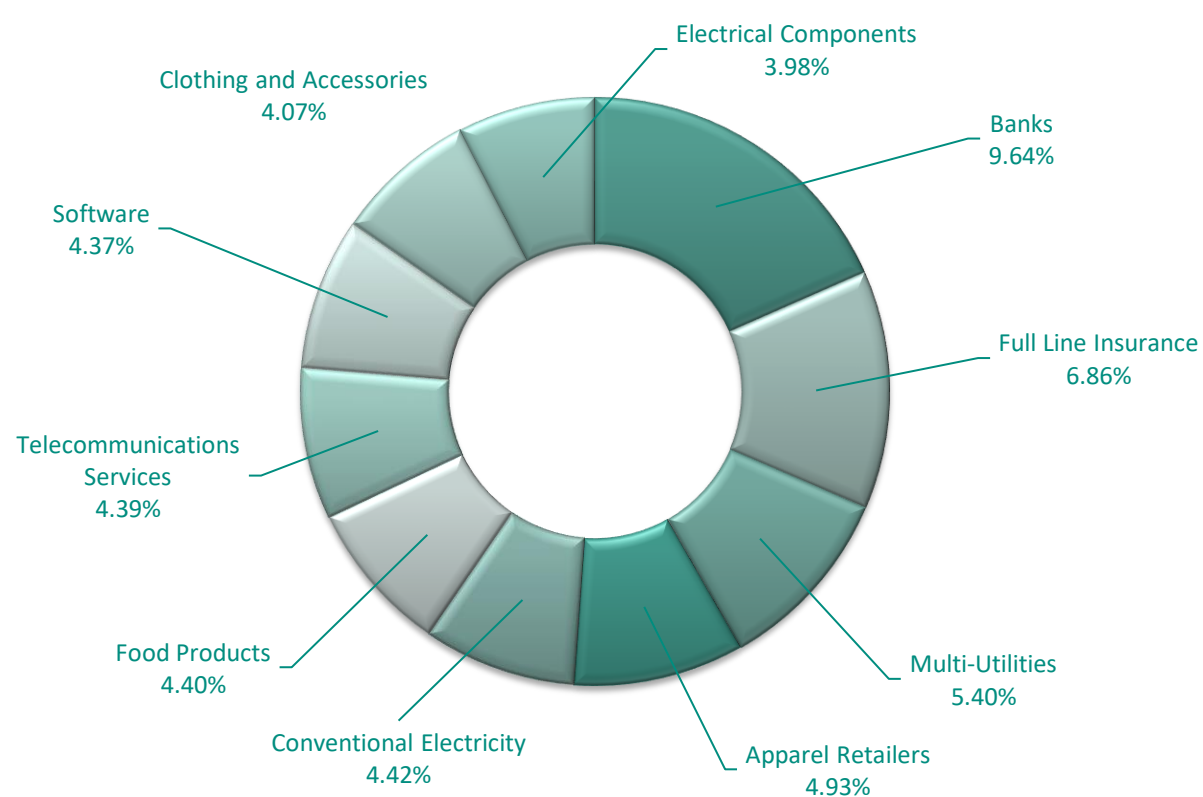
Euronext Green Planet E Decrement 5%	(%)	Planet E Decrement 5% GR	(%)
Q2 2021	5.89%	Q2 2021	6.29%
YTD	12.81%	YTD	13.30%
2020	-5.78%	2020	-5.24%
2019	20.47%	2019	21.58%
2018	-12.85%	2018	-12.14%

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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



Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
VIVENDI	VIV	FR	Radio and TV Broadcasters	1.972
UNILEVER	UNA	NL	Personal Products	2.082
TELEFONICA	TEF	ES	Telecommunications Services	2.161
SIEMENS AG	SIE	DE	Diversified Industrials	1.746
SAINT GOBAIN	SGO	FR	Building Materials: Other	1.667
VINCI	DG	FR	Construction	1.796
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.162
SAP	SAPG	DE	Software	2.634
BANCO SANTANDER CENT	SAN	ES	Banks	2.190
SAFRAN	SAF	FR	Aerospace	1.579
RWE AG	RWEG	DE	Multi-Utilities	2.035
RELX	REN	NL	Publishing	2.296
KERING	KER	FR	Apparel Retailers	2.650
PHILIPS KON	PHIA	NL	Medical Equipment	1.584
PERNOD RICARD	RI	FR	Distillers and Vintners	2.204
L'OREAL	OR	FR	Cosmetics	2.331
NOKIA	NOKIA	FI	Telecommunications Equipment	1.941
NESTE OIL OYJ	NESTE	FI	Oil Refining and Marketing	1.513
MUNICH RE	MUVGN	DE	Reinsurance	1.985
LVMH	MC	FR	Clothing and Accessories	2.279
LINDE PLC	LINI	DE	Specialty Chemicals	1.636
LEGRAND	LR	FR	Electrical Components	1.821
INDITEX	ITX	ES	Apparel Retailers	2.279
INTESA SANPAOLO SPA	ISP	IT	Banks	1.784
ING GROEP N.V.	INGA	NL	Banks	2.145
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	1.748
IBERDROLA	IBE	ES	Conventional Electricity	2.266
HERMES INTL	RMS	FR	Clothing and Accessories	1.791
HEINEKEN	HEIA	NL	Brewers	2.253
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	2.223
ESSILORLUXOTTICA	EL	FR	Medical Supplies	1.780
E.ON SE	EONGN	DE	Multi-Utilities	1.768
ENGIE	ENGI	FR	Multi-Utilities	1.598
ENEL	ENEI	IT	Conventional Electricity	2.153
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	2.226
DSM KON	DSM	NL	Food Products	2.083
DEUTSCHE POST AG	DPW	DE	Delivery Services	2.043
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	1.975
DEUTSCHE BANK	DBK	DE	Banks	1.855
DASSAULT SYSTEMES	DSY	FR	Software	1.732
DANONE	BN	FR	Food Products	2.321
CRH PLC ORD	CRG	IE	Building Materials: Other	1.783
CAPGEMINI	CAP	FR	Computer Services	2.263
BBVA	BBVA	ES	Banks	1.667
AXA	CS	FR	Full Line Insurance	2.388
ASML HOLDING	ASML	NL	Production Technology Equipmer	1.679
AMADEUS IT GROUP	AMS	ES	Computer Services	1.576
ALLIANZ SE	ALVG	DE	Full Line Insurance	2.250
AIR LIQUIDE	AI	FR	Specialty Chemicals	1.958
ADIDAS AG	ADSGN	DE	Footwear	2.147

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