

Objective

The Euronext® Low Carbon 100 Eurozone PAB index reflects the performance of companies in Euronext® Eurozone 300 index that have the relative best climate score after exclusion of companies involved in ESG controversies and the worst performers in term of Social and Governance scores. This index is supervised by an Expert committee in charge of the appropriateness of the index rules. Euronext® Low Carbon 100 Eurozone PAB index meets the requirement of the "EU Paris-aligned Benchmarks" (PAB). 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	3,701
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Components (full) EUR Bil

Average	36.8
Median	12.2
Largest	418.0
Smallest	0.7

Component Weights (%)

Largest	11.67
Smallest	0.049
Top ten	48.19

Performance (%)

QTD	10.15%
YTD	10.15%
2023	17.09%
2022	-15.62%
2021	18.01%

Annualized (%)

2 Year	9.90%
3 Years	6.78%
5 Years	6.55%
Since Base Date 29-12-2006	2.22%

Fundamentals

P/E Incl. Neg LTM	24.75
P/E Incl. Neg FY1	18.27
P/E excl. Neg LTM	26.67
P/E excl. Neg FY1	22.31
Price/Book	6.19
Price/Sales	4.27
Price/Cash Flow	20.78
Dividend Yield (%)	2.38
Ratio Free Float Market Cap*	44.7%
Tracking Error 1Y*	2.92

Performance of other versions

Euronext Low Carbon 100 Eurozone PAB NR

QTD	10.46%
YTD	10.46%
2023	19.68%
2022	-14.00%
2021	19.94%

Euronext Low Carbon 100 Eurozone PAB GR

QTD	10.58%
YTD	10.58%
2023	20.47%
2022	-13.51%
2021	20.53%

*Benchmark: Euronext Eurozone 300

Index Facts

Categories	Facts
Weighting	Modified weighting based on Climate score, sectorial & Green allocation and Free Float Market Capitalisation. Weighting adjustments to meet Paris Aligned Benchmark objectives.
Component Number	101
Review of composition	Annually, effective after the first Wednesday of April.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	Euronext Low Carbon 100 Eurozone PAB Index family was introduced on 21 April 2021
Isin code / Base Value / Base Date	Euronext Low Carbon 100 Eurozone PAB Index (FR0013522554), 1000 as of 29 December 2006
	Euronext Low Carbon 100 Eurozone PAB NR Index (FR0013522562), 1000 as of 29 December 2006
	Euronext Low Carbon 100 Eurozone PAB GR Index (FR0013522570), 1000 as of 29 December 2006

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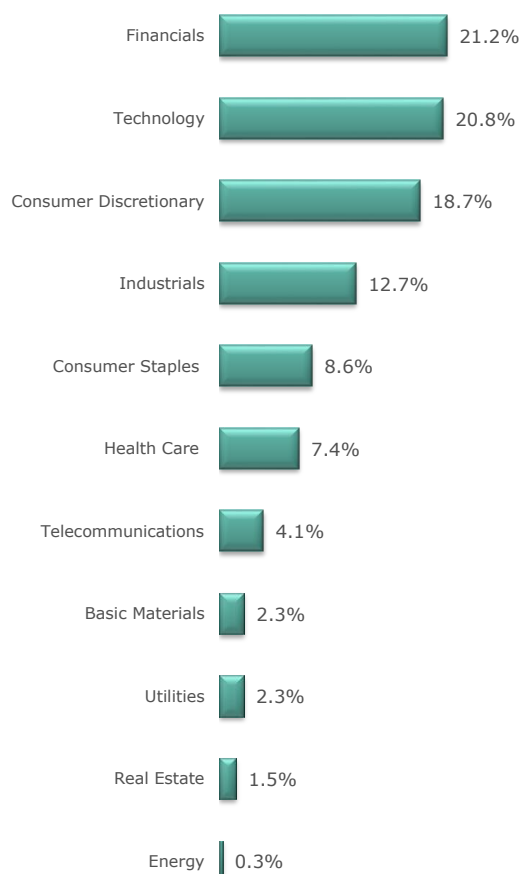
Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	11.67
LVMH	MC	FR	Consumer Discretionary	5.83
SAP	SAPG	DE	Technology	5.77
SCHNEIDER ELECTRIC	SU	FR	Industrials	5.02
UNILEVER	UNA	NL	Consumer Staples	4.21
SANOFI	SAN	FR	Health Care	4.19
UNICREDIT	CRDI	IT	Financials	3.22
PUBLICIS GROUPE SA	PUB	FR	Consumer Discretionary	3.01
L'OREAL	OR	FR	Consumer Discretionary	2.84
HANNOVER RUECK SE	HNRGN	DE	Financials	2.43

48.19

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

