

Euronext® Low Carbon 300 World PAB Index

Objective

The Euronext® Low Carbon 300 World PAB index reflects the performance of companies in Euronext® Europe 500 Index, Euronext® North America 500 Index and Euronext® Asia Pacific 500 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 300 World 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 | | Performance | | Fundamentals | |
|-----------------------|---------|----------------------------|---------|------------------------------|-------|
| | EUR Bil | | (%) | | |
| Full | 17,181 | QTD | 17.31% | P/E Incl. Neg LTM | 53.40 |
| | | YTD | 17.31% | P/E Incl. Neg FY1 | 18.80 |
| | | 2023 | 24.17% | P/E excl. Neg LTM | 55.80 |
| | | 2022 | -11.03% | P/E excl. Neg FY1 | 21.02 |
| | | 2021 | 30.94% | Price/Book | 19.67 |
| Components (full) | | Annualized | | Price/Sales | 11.95 |
| | EUR Bil | | (%) | Price/Cash Flow | 34.13 |
| Average | 57.3 | 2 Year | 16.45% | Dividend Yield (%) | 1.84 |
| Median | 23.2 | 3 Years | 16.65% | Ratio Free Float Market Cap* | 26.2% |
| Largest | 2091.6 | 5 Years | 15.44% | Tracking Error 1Y* | 5.09 |
| Smallest | 1.0 | Since Base Date 29-12-2006 | 7.07% | | |
| Component Weights | | | | | |
| | (%) | | | | |
| Largest | 15.37 | | | | |
| Smallest | 0.010 | | | | |
| Top ten | 37.73 | | | | |

Performance of other versions

| Euronext Low Carbon 300 World PAB NR | | Euronext Low Carbon 300 World PAB GR | | Euronext Low Carbon 300 World 3.5% Decrement | |
|--------------------------------------|--------|--------------------------------------|--------|----------------------------------------------|---------|
| | | | | | |
| QTD | 17.76% | QTD | 17.90% | QTD | 16.75% |
| YTD | 17.76% | YTD | 17.90% | YTD | 16.75% |
| 2023 | 26.30% | 2023 | 26.91% | 2023 | 21.97% |
| 2022 | -9.47% | 2022 | -9.03% | 2022 | -12.58% |
| 2021 | 32.91% | 2021 | 33.53% | 2021 | 28.34% |

*Benchmark: Euronext World

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Index Facts

Categories

Weighting

Component Number

Review of composition

Calculation and Distribution

Date Introduced

Isin code / Base Value / Base Date

Facts

Modified weighting based on Climate score, sectorial & Green allocation and Free Float Market Capitalisation. Weighting adjustments to meet Paris Aligned Benchmark objectives.

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Annually, effective after the first Wednesday of April.

Price index, Net return index and Gross return index versions are also available.

Euronext Low Carbon 300 World PAB Index family was introduced on 21 April 2021

Euronext Low Carbon 300 World PAB Index (FR0013522588), 1000 as of 29 December 2006

Euronext Low Carbon 300 World PAB NR Index (FR0013522596), 1000 as of 29 December 2006

Euronext Low Carbon 300 World PAB GR Index (FR0013522604), 1000 as of 29 December 2006

Euronext Low Carbon 300 World 3.5% Decrement Index (FRESG0000173), 1000 as of 29 December 2006

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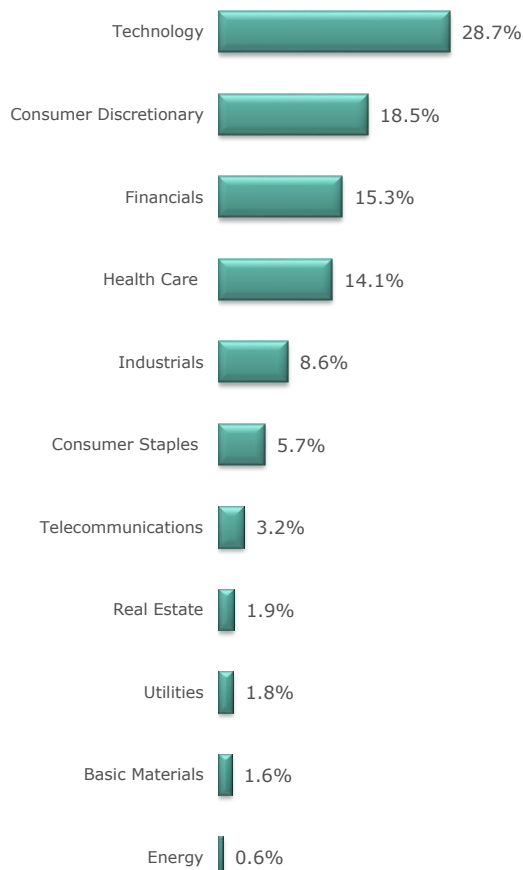
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Top 10 Components

| Company | MNEMO | Cnty | Sector (ICB) | Weight (%) |
|---------------------|-------|------|------------------------|--------------|
| NVIDIA CORP | NVDA | US | Technology | 15.37 |
| INDITEX | ITX | ES | Consumer Discretionary | 8.48 |
| ELI LILLY AND CO | LLY | US | Health Care | 2.71 |
| ASML HOLDING | ASML | NL | Technology | 1.89 |
| ADOBE INC | ADBE | US | Technology | 1.79 |
| ADVANCED MICRO DEV. | AMD | US | Technology | 1.76 |
| NOVO NORDISK A/S | NOVOB | DK | Health Care | 1.70 |
| MERCK & COMPANY | MRK | US | Health Care | 1.56 |
| CHUBB LIMITED | CB | US | Financials | 1.27 |
| DNB BANK | DNB | NO | Financials | 1.21 |
| | | | | 37.73 |

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

