

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

				December 31, 2023	
Market Capitalization		Performance		Fundamentals	
Full	EUR Bil	QTD	(%)	P/E Incl. Neg LTM	43.80
	14,857	YTD	24.17%	P/E Incl. Neg FY1	19.01
		2022	-11.03%	P/E excl. Neg LTM	47.77
		2021	30.94%	P/E excl. Neg FY1	21.03
		2020	5.26%	Price/Book	11.90
Components (full)		Annualized		Price/Sales	7.69
Average	EUR Bil	2 Year	(%)	Price/Cash Flow	24.21
Median	21.4	3 Years	5.11%	Dividend Yield (%)	2.03
Largest	1107.3	5 Years	13.10%	Ratio Free Float Market Cap*	25.0%
Smallest	1.2	Since Base Date 29-12-2006	14.46%	Tracking Error 1Y*	4.94
			6.18%		
Component Weights					
Largest	(%)				
Smallest	9.65				
Top ten	0.01				
	31.95				

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	7.51%	QTD	7.59%	QTD	6.58%
YTD	26.30%	YTD	26.91%	YTD	21.97%
2022	-9.47%	2022	-9.03%	2022	-12.58%
2021	32.91%	2021	33.53%	2021	28.34%
2020	7.06%	2020	7.70%	2020	3.36%

*Benchmark: Euronext World

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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	301
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 300 World PAB Index family was introduced on 21 April 2021
Isin code / Base Value / Base Date	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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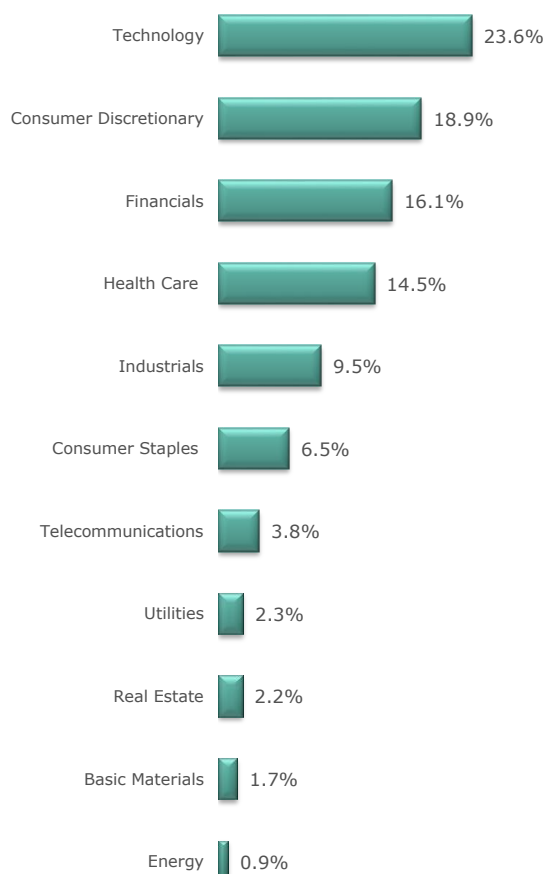
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
NVIDIA CORP	NVDA	US	Technology	9.65
INDITEX	ITX	ES	Consumer Discretionary	8.39
ADOBE INC	ADBE	US	Technology	2.43
ELI LILLY AND CO	LLY	US	Health Care	2.33
ASML HOLDING	ASML	NL	Technology	1.69
ADVANCED MICRO DEV.	AMD	US	Technology	1.65
NOVO NORDISK A/S	NOVOB	DK	Health Care	1.58
DNB BANK	DNB	NO	Financials	1.48
MERCK & COMPANY	MRK	US	Health Care	1.47
CHUBB LIMITED	CB	US	Financials	1.27
				31.95

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

