

Objective

The Low Carbon 100 Europe® PAB is an index which reflects the performance of companies in the Euronext Europe 500 index that have the relative best climate score and the highest Free Float Market capitalisation. This index is supervised by an Expert committee in charge of the appropriateness of the index rules. The Low Carbon 100 Europe® PAB 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	Performance	(%)	Fundamentals	
Full	4,569	QTD	6.58%	P/E Incl. Neg LTM	26.14
		YTD	6.58%	P/E Incl. Neg FY1	18.29
		2023	12.85%	P/E excl. Neg LTM	26.93
		2022	-12.63%	P/E excl. Neg FY1	20.14
		2021	20.05%	Price/Book	5.65
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	3.97
Average	45.4	2 Year	6.12%	Price/Cash Flow	17.62
Median	21.1	3 Years	6.49%	Dividend Yield (%)	2.72
Largest	418.0	5 Years	6.22%	Ratio Free Float Market Cap*	34.1%
Smallest	1.0	Since Base Date 29-12-2006	2.94%	Tracking Error 1Y*	2.74
Component Weights	(%)				
Largest	7.14				
Smallest	0.099				
Top ten	44.15				

*Benchmark: Euronext Europe 500

Performance of other versions

Low Carbon 100 Europe® PAB GR		Low Carbon 100 Europe® PAB NR	
QTD	7.40%	QTD	7.21%
YTD	7.40%	YTD	7.21%
2023	16.03%	2023	15.33%
2022	-10.16%	2022	-10.68%
2021	23.05%	2021	22.40%

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	100
Review of composition	Effective after the third Friday of March (+ September in case of controversies)
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	Low Carbon 100 Europe PAB Index family was introduced on 13 October 2008
Isin code / Base Value / Base Date	Low Carbon 100 Europe PAB Index (QS0011131735), 100 as of 29 December 2006
	Low Carbon 100 Europe PAB GR Index (QS0011131750), 100 as of 29 December 2006
	Low Carbon 100 Europe PAB NR Index (QS0011131743), 100 as of 29 December 2006

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Low Carbon 100 Europe® PAB Index

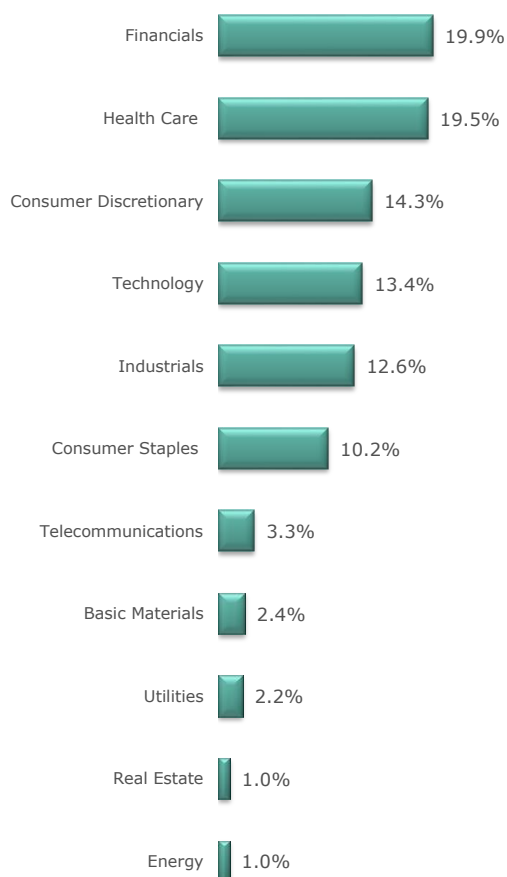
Top 10 Components



Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	7.14
ASTRAZENECA	AZN	GB	Health Care	6.64
NOVARTIS	NOVN	CH	Health Care	6.34
LVMH	MC	FR	Consumer Discretionary	4.43
SAP	SAPG	DE	Technology	4.00
DIAGEO	DGE	GB	Consumer Staples	3.79
SCHNEIDER ELECTRIC	SU	FR	Industrials	3.79
SANOFI	SAN	FR	Health Care	3.11
ZURICH INSURANCE AG	ZURN	CH	Financials	2.63
BBVA	BBVA	ES	Financials	2.28
				44.15

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

