

Euronext® Low Carbon 300 World PAB Index

Objective

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/index-rules>.

Statistics

March 31, 2022

| Market Capitalization | | EUR Bil | Performance | (%) | Fundamentals | | |
|-----------------------|--|---------|----------------------------|--------|---------------------|-------------|-------|
| Full | | 21,193 | Q1 2022 | -4.44% | P/E Incl. Neg LTM | 36.97 | |
| | | | YTD | -4.44% | P/E Incl. Neg FY1 | 21.23 | |
| | | | 2021 | 30.94% | P/E excl. Neg LTM | 43.74 | |
| | | | 2020 | 5.26% | P/E excl. Neg FY1 | 21.62 | |
| | | | 2019 | 29.04% | Price/Book | 12.56 | |
| Components (full) | | EUR Bil | Annualized | | (%) | Price/Sales | 6.35 |
| Average | | 69.9 | 2 Year | 26.17% | Price/Cash Flow | 17.91 | |
| Median | | 28.9 | 3 Years | 14.77% | Dividend Yield (%) | 1.80 | |
| Largest | | 2561.0 | 5 Years | 9.96% | Risk | | |
| Smallest | | 0.5 | Since Base Date 29-06-2012 | 9.38% | Sharpe Ratio 1 Year | - | |
| Component Weights | | (%) | Volatility 30 Day | | | | 16.92 |
| Largest | | 10.76 | | | | | |
| Smallest | | 0.002 | | | | | |
| Top ten | | 31.45 | | | | | |

Performance of other versions

| Euronext Low Carbon 300 World PAB NR | | Euronext Low Carbon 300 World PAB GR | |
|--------------------------------------|--------|--------------------------------------|--------|
| Q1 2022 | -4.09% | Q1 2022 | -3.97% |
| YTD | -4.09% | YTD | -3.97% |
| 2021 | 32.91% | 2021 | 33.53% |
| 2020 | 7.06% | 2020 | 7.70% |
| 2019 | 31.85% | 2019 | 32.84% |

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Index Facts

| Categories | Facts |
|------------------------------------|---|
| Weighting | Modified weighting based on Climate score, sectorial & Green allocation and Free Float Market Capitalization. Weighting adjustments to meet Paris Aligned Benchmark objectives. |
| Component Number | 300 |
| 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 June 2012 Euronext Low Carbon 300 World PAB NR Index (FR0013522596), 1000 as of 29 June 2012 Euronext Low Carbon 300 World PAB GR Index (FR0013522604), 1000 as of 29 June 2012 |

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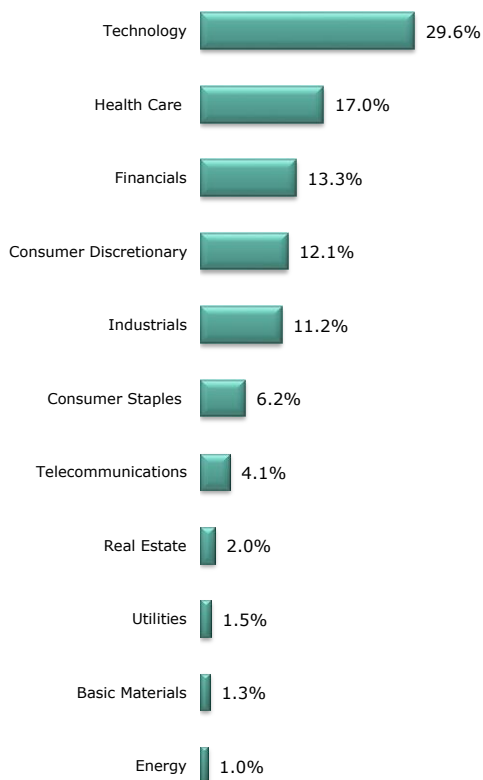
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Top 10 Components

| Company | MNEMO | Cnty | Sector (ICB) | Weight (%) |
|---------------------|-------|------|------------------------|--------------|
| APPLE | AAPL | US | Technology | 10.76 |
| MICROSOFT CORP | MSFT | US | Technology | 8.46 |
| NVIDIA CORP | NVDA | US | Technology | 2.67 |
| JOHNSON & JOHNSON | JNJ | US | Health Care | 1.88 |
| UNITED HEALTH GROUP | UNH | US | Health Care | 1.72 |
| HOME DEPOT INC | HD | US | Consumer Discretionary | 1.34 |
| ACCENTURE PLC-A | ACN | US | Industrials | 1.20 |
| RELX | REN | NL | Consumer Discretionary | 1.20 |
| ABBVIE INC. | ABBV | US | Health Care | 1.12 |
| PFIZER | PFE | US | Health Care | 1.10 |
| | | | | 31.45 |

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

