

Low Carbon 100 Europe® PAB

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 Capitalization. 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.

Transparency

The index rules, that are available on our website, are overseen by the independent Expert committee that acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products-indices/index-rules>.

Statistics

				Dec-20		
Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap		Q4 2020	7,90%	P/E Incl. Neg LTM	24,64
Free float	weighted		YTD	-2,80%	P/E Incl. Neg FY1	18,62
			2019	25,42%	P/E excl. Neg LTM	35,78
			2018	-10,00%	P/E excl. Neg FY1	27,68
			2017	9,47%	Price/Book	5,00
					Price/Sales	4,57
					Price/Cash Flow	23,66
					Dividend Yield (%)	2,04%
Components (full)		EUR Bil	Annualized			(%)
Average		34,14	2 Year	10,41%		
Median		21,40	3 Years	3,14%		
Largest		276,58	5 Years	3,21%		
Smallest		1,35	Since Base Date 29-Dec-2002	1,50%		
Component Weights		(%)	Performance vs. (YTD)			(%)
Largest		6,71	Euronext Europe 500	1,40%		
Smallest		0,12				
Top ten		36,45				
			Risk			
			Sharpe Ratio 1 Year	not calc.		
			Volatility 30 Day	11,11		

Performance others

Low Carbon 100 Europe PAB Index NR		(%)	Low Carbon 100 Europe PAB Index GR		(%)	Euronext Europe 500		(%)
Q4 2020		8,01%	Q4 2020		8,04%	Q4 2020		10,36%
YTD		-0,93%	YTD		-0,37%	YTD		-4,21%
2019		28,86%	2019		29,81%	2019		23,24%
2018		-7,53%	2018		-6,93%	2018		-12,84%
2017		12,19%	2017		12,86%	2017		7,39%

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Low Carbon 100 Europe® PAB

Index Facts

Categories

Weighting

Component Number

Review Frequency

Calculation and Distribution

Isin code / Base Value / Base Date

Date Introduced

Settlement Procedure

Facts

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

100

Effective after the third Friday of March (+ September in case of controversies)

Price, Net Return and Gross Return in EUR; Every 15 seconds during Euronext regulated trading hours

Low Carbon 100 Europe® PAB (QS0011131735) 100 as of 29 December 2006

Low Carbon 100 Europe® PAB NR (QS0011131743) 100 as of 29 December 2006

Low Carbon 100 Europe® PAB GR (QS0011131750) 100 as of 29 December 2006

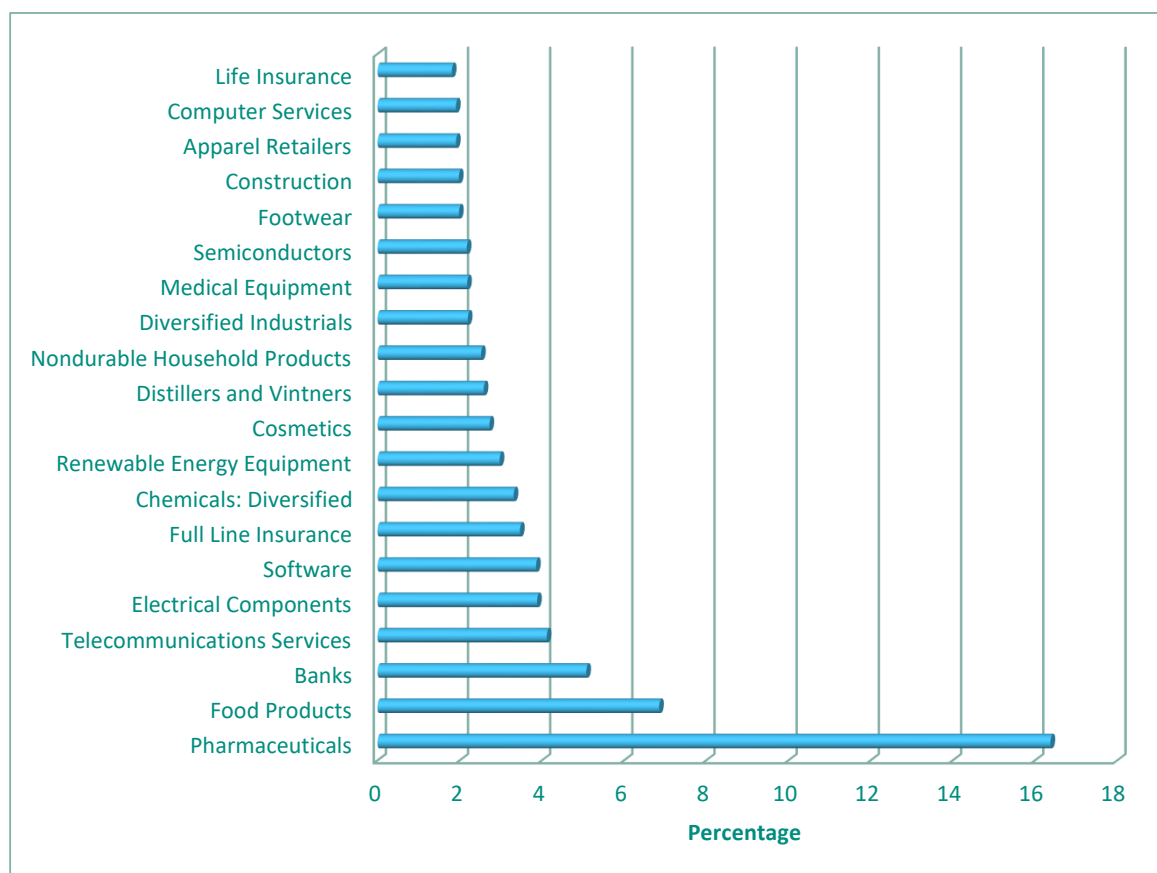
The Low Carbon 100 Europe® PAB was introduced on 13 October 2008

The Low Carbon 100 Europe® PAB NR was introduced on 13 October 2008

The Low Carbon 100 Europe® PAB GR was introduced on 13 October 2008

N.A.

Sector Allocation - Top 20



Low Carbon 100 Europe® PAB

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap
NESTLE SA	NESN	CH	Food Products	6,73	156,30
NOVARTIS	NOVN	CH	Pharmaceuticals	6,32	146,79
SAP	SAPG	DE	Software	3,86	89,67
ASTRAZENECA	AZN	GB	Pharmaceuticals	3,76	87,23
NOVO NORDISK A/S	NOVOB	DK	Pharmaceuticals	3,37	78,31
L'OREAL	OR	FR	Cosmetics	2,73	63,31
SANOFI	SAN	FR	Pharmaceuticals	2,67	62,02
RECKITT BENCKISER GR	RB	GB	Nondurable Household Products	2,52	58,57
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,30	53,36
SIEMENS AG	SIE	DE	Diversified Industrials	2,20	51,06
ADIDAS AG	ADSGN	DE	Footwear	1,98	46,07
DSM KON	DSM	NL	Chemicals: Diversified	1,88	43,71
DIAGEO	DGE	GB	Distillers and Vintners	1,88	43,60
VINCI	DG	FR	Construction	1,70	39,58
ZURICH INSURANCE AG	ZURN	CH	Full Line Insurance	1,68	39,09
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1,63	37,87
RELX	REL	NL	Publishing	1,58	36,66
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	1,45	33,66
DEUTSCHE POST AG	DPW	DE	Delivery Services	1,32	30,75
CIE FIN RICHEMONT	CFR	CH	Luxury Items	1,30	30,23
PHILIPS KON	PHIA	NL	Medical Equipment	1,25	29,06
PRUDENTIAL PLC	PRU	GB	Life Insurance	1,22	28,31
AXA	CS	FR	Full Line Insurance	1,21	28,13
LLOYDS BANKING GROUP	LLOY	GB	Banks	1,11	25,76
INTESA SANPAOLO SPA	ISP	IT	Banks	1,09	25,30
COMPASS GROUP PLC	CPG	GB	Vending and Catering Service	1,08	25,16
SCATEC ASA	SCAA	NO	Renewable Energy Equipment	1,07	24,96
LONDON STOCK EXCHANG	LSE	GB	Investment Services	1,04	24,06
VOLVO AB	VOLVO	SE	Commercial Vehicles and Parts	1,00	23,20
ALCON	ALCC	CH	Medical Supplies	0,99	22,93
AMADEUS IT GROUP	AMS	ES	Computer Services	0,98	22,84
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	0,97	22,56
KERING	KER	FR	Apparel Retailers	0,94	21,91
AB INBEV	ABI	BE	Brewers	0,94	21,88
BBVA	BBVA	ES	Banks	0,93	21,68
LEGRAND	LR	FR	Electrical Components	0,91	21,03
ESSITY CLASS B	ESSIT	SE	Personal Products	0,82	19,12
EDP RENOVAVEIS	EDPR	PT	Alternative Electricity	0,82	19,11
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	0,77	17,89
CRODA INTERNATIONAL	CRDA	GB	Chemicals: Diversified	0,73	17,06
SWISS RE AG	SRENH	CH	Reinsurance	0,72	16,83
STMICROELECTRONICS	STM	FR	Semiconductors	0,72	16,80
PERNOD RICARD	RI	FR	Distillers and Vintners	0,71	16,45

Low Carbon 100 Europe® PAB

BRENNTAG	BNRGN	DE	Chemicals: Diversified	0,70	16,22
INDITEX	ITX	ES	Apparel Retailers	0,69	15,94
CAPGEMINI	CAP	FR	Computer Services	0,68	15,86
ALSTOM	ALO	FR	Electrical Components	0,68	15,86
MICHELIN	ML	FR	Tires	0,68	15,79
VESTAS WIND SYSTEMS	VWS	DK	Renewable Energy Equipment	0,65	15,04
NEL ASA	NEL	NO	Alternative Fuels	0,64	14,97
ORANGE	ORA	FR	Telecommunications Services	0,63	14,61
LEGAL AND GENERAL	LGEN	GB	Life Insurance	0,59	13,74
KNORR-BREMSE AG	KBX	DE	Railroad Equipment	0,59	13,61
DEUTSCHE WOHNEN SE	DWNG	DE	Real Estate Holding and Development	0,58	13,40
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	0,58	13,36
UPM-KYMMENE OYJ	UPM	FI	Paper	0,57	13,33
TELEFONICA	TEF	ES	Telecommunications Services	0,55	12,87
SGS	SGSN	CH	Security Services	0,55	12,71
SMITH AND NEPHEW	SN	GB	Medical Equipment	0,53	12,37
FERROVIAL SA	FER	ES	Engineering and Contracting Services	0,52	12,00
CELLNEX TELECOM	CLNX	ES	Telecommunications Services	0,51	11,95
GETLINK SE	GET	FR	Railroads	0,51	11,93
SMURFIT KAPPA GP	SK3	IE	Containers and Packaging	0,51	11,86
BT GROUP PLC	BT	GB	Telecommunications Services	0,51	11,86
SVENSKA HANDELSBNKEN	SHBA	SE	Banks	0,51	11,75
KBC	KBC	BE	Banks	0,50	11,63
CONTINENTAL AG	CONG	DE	Tires	0,49	11,46
SOCIETE GENERALE	GLE	FR	Banks	0,47	10,98
DNB ASA	DNB	NO	Banks	0,47	10,95
FALCK RENEWABLES SPA	FKR	IT	Alternative Electricity	0,46	10,78
KINGSPAN GROUP PLC	KRX	IE	Building Materials: Other	0,45	10,52
SEGRO	SGRO	GB	Industrial REITs	0,45	10,46
NEOEN	NEOEN	FR	Alternative Electricity	0,44	10,32
CNH INDUSTRIAL NV	CNHI	IT	Commercial Vehicles and Parts	0,44	10,32
CARREFOUR	CA	FR	Food Retailers and Wholesalers	0,42	9,80
WPP	WPP	GB	Media Agencies	0,41	9,62
KUEHNE + NAGEL INTL	KNIN	CH	Marine Transportation	0,41	9,61
3I GROUP PLC	III	GB	Asset Managers and Custodians	0,40	9,39
AP MOELLER - MAERSK	MAERA	DK	Marine Transportation	0,40	9,36
SONOVA HOLDING AG	SOON	CH	Medical Equipment	0,40	9,27
VEOLIA ENVIRON.	VIE	FR	Water	0,38	8,84
WORLDLINE	WLN	FR	Transaction Processing Services	0,37	8,53
STORA ENSO OYJ	STERV	FI	Paper	0,33	7,67
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	0,31	7,09
MONDI PLC	MNDI	GB	Paper	0,30	7,00
BURBERRY GROUP	BRBY	GB	Clothing and Accessories	0,29	6,77
KPN KON	KPN	NL	Telecommunications Services	0,28	6,56
HENNES & MAURITZ AB	HMB	SE	Apparel Retailers	0,28	6,54
SIEMENS ENERGY AG	SIE	DE	Renewable Energy Equipment	0,28	6,52
BOUYGUES	EN	FR	Construction	0,28	6,43

Low Carbon 100 Europe® PAB

UCB	UCB	BE	Pharmaceuticals	0,26	6,09
RED ELECTRICA CORP	REE	ES	Conventional Electricity	0,26	6,09
GRIFOLS SA	GRLS	ES	Biotechnology	0,26	5,97
BERKELEY GROUP HLD	BKHG	GB	Home Construction	0,25	5,83
SVENSKA CELLULOSA B	SCAB	SE	Forestry	0,25	5,73
ATOS	ATO	FR	Computer Services	0,24	5,67
INTERCONTINENTAL HTL	IHG	GB	Hotels and Motels	0,22	5,21
WHITBREAD	WTB	GB	Restaurants and Bars	0,22	5,07
PENNON GROUP	PNN	GB	Water	0,18	4,21
ORKLA ASA	ORK	NO	Food Products	0,13	2,96
CAF	CAF	ES	Transportation Services	0,12	2,69
