

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

Mar-21

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap		Q1 2021	4,46%	P/E Incl. Neg LTM	33,78
Free float	weighted		YTD	4,46%	P/E Incl. Neg FY1	14,27
			2020	-2,80%	P/E excl. Neg LTM	39,39
			2019	25,42%	P/E excl. Neg FY1	26,51
			2018	-10,00%	Price/Book	4,75
					Price/Sales	4,30
					Price/Cash Flow	11,29
					Dividend Yield (%)	2,27%
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		35,93	2 Year	5,82%	Sharpe Ratio 1 Year	not calc.
Median		22,24	3 Years	6,05%	Volatility 30 Day	11,86
Largest		274,37	5 Years	5,82%		
Smallest		1,34	Since Base Date 29-Dec-2006	2,21%		
Component Weights		(%)	Performance vs. (YTD)	(%)		
Largest		6,36	Euronext Europe 500	-3,22%		
Smallest		0,11				
Top ten		35,58				

Performance others

Low Carbon 100 Europe PAB Index NR		(%)	Low Carbon 100 Europe PAB Index GR		(%)	Euronext Europe 500		(%)
Q1 2021		4,91%	Q1 2021		5,07%	Q1 2021		7,68%
YTD		4,91%	YTD		5,07%	YTD		7,68%
2020		-0,93%	2020		-0,37%	2020		-4,21%
2019		28,86%	2019		29,81%	2019		23,24%
2018		-7,53%	2018		-6,93%	2018		-12,84%

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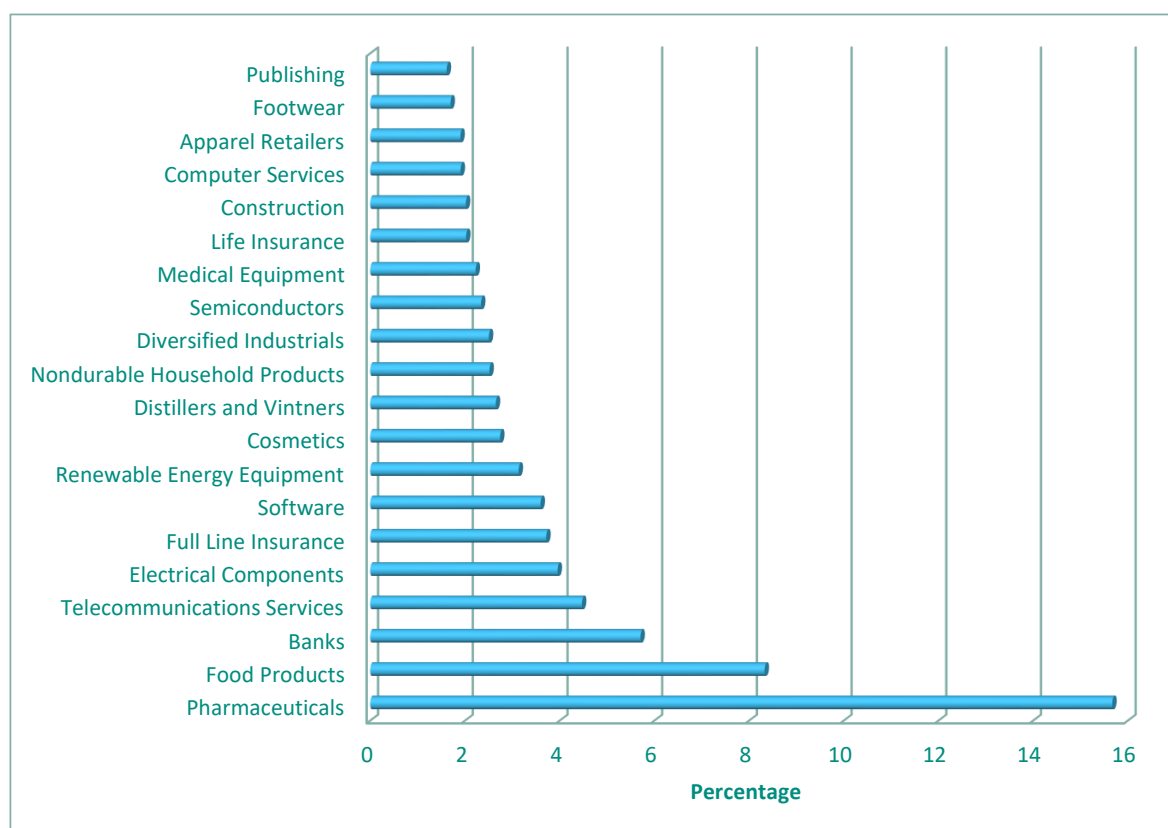
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Index Facts

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	100
Review Frequency	Effective after the third Friday of March (+ September in case of controversies)
Calculation and Distribution	Price, Net Return and Gross Return in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	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
Date Introduced	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
Settlement Procedure	N.A.

Sector Allocation - Top 20



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap
NESTLE SA	NESN	CH	Food Products	6,36	154,41
NOVARTIS	NOVN	CH	Pharmaceuticals	5,71	138,58
ASTRAZENECA	AZN	GB	Pharmaceuticals	3,74	90,69
SAP	SAPG	DE	Software	3,60	87,33
NOVO NORDISK A/S	NOVOB	DK	Pharmaceuticals	3,25	78,94
L'OREAL	OR	FR	Cosmetics	2,74	66,57
SANOFI	SAN	FR	Pharmaceuticals	2,74	66,39
RECKITT BENCKISER GR	RB	GB	Nondurable Household Products	2,52	61,13
SIEMENS AG	SIE	DE	Diversified Industrials	2,51	60,83
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2,42	58,75
DIAGEO	DGE	GB	Distillers and Vintners	1,96	47,59
DSM KON	DSM	NL	Food Products	1,85	44,80
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1,79	43,48
VINCI	DG	FR	Construction	1,75	42,50
ZURICH INSURANCE AG	ZURN	CH	Full Line Insurance	1,70	41,28
ADIDAS AG	ADSGN	DE	Footwear	1,70	41,17
RELX	REN	NL	Publishing	1,61	39,20
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	1,60	38,78
DEUTSCHE POST AG	DPW	DE	Delivery Services	1,46	35,48
PRUDENTIAL PLC	PRU	GB	Life Insurance	1,40	34,02
CIE FIN RICHEMONT	CFR	CH	Luxury Items	1,38	33,49
AXA	CS	FR	Full Line Insurance	1,36	32,99
PHILIPS KON	PHIA	NL	Medical Equipment	1,33	32,31
LLOYDS BANKING GROUP	LLOY	GB	Banks	1,30	31,60
INTESA SANPAOLO SPA	ISP	IT	Banks	1,26	30,57
COMPASS GROUP PLC	CPG	GB	Vending and Catering Service	1,17	28,35
VOLVO AB	VOLVO	SE	Commercial Vehicles and Parts	1,07	25,94
ALCON	ALCC	CH	Medical Supplies	1,04	25,22
BBVA	BBVA	ES	Banks	0,98	23,78
AMADEUS IT GROUP	AMS	ES	Computer Services	0,95	23,15
LEGRAND	LR	FR	Electrical Components	0,94	22,85
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	0,93	22,50
KERING	KER	FR	Apparel Retailers	0,89	21,70
AB INBEV	ABI	BE	Brewers	0,85	20,63
SCATEC	SCATC	NO	Renewable Energy Equipment	0,81	19,74
ESSITY CLASS B	ESSIT	SE	Personal Products	0,81	19,57
LONDON STOCK EXCHANG	LSEG	GB	Investment Services	0,80	19,48
MICHELIN	ML	FR	Tires	0,79	19,21
BRENNTAG SE	BNRGN	DE	Chemicals: Diversified	0,77	18,64
SWISS RE AG	SRENH	CH	Reinsurance	0,76	18,36
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	0,75	18,21
CAPGEMINI	CAP	FR	Computer Services	0,75	18,15
STMICROELECTRONICS	STM	FR	Semiconductors	0,74	18,03

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CRODA INTERNATIONAL	CRDA	GB	Chemicals: Diversified	0,71	17,25
INDITEX	ITX	ES	Apparel Retailers	0,71	17,20
PERNOD RICARD	RI	FR	Distillers and Vintners	0,69	16,79
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	0,66	15,98
ORANGE	ORA	FR	Telecommunications Services	0,65	15,76
EDP RENOVAVEIS	EDPR	PT	Alternative Electricity	0,63	15,27
TELEFONICA	TEF	ES	Telecommunications Services	0,62	15,14
LEGAL AND GENERAL	LGEN	GB	Life Insurance	0,62	15,14
BT GROUP PLC	BT	GB	Telecommunications Services	0,60	14,58
ALSTOM	ALO	FR	Electrical Components	0,60	14,46
SOCIETE GENERALE	GLE	FR	Banks	0,59	14,40
VESTAS WIND SYSTEMS	VWS	DK	Renewable Energy Equipment	0,56	13,61
NEL	NEL	NO	Renewable Energy Equipment	0,56	13,59
UPM-KYMMENE OYJ	UPM	FI	Paper	0,55	13,40
KINGSPAN GROUP PLC	KRX	IE	Building Materials: Other	0,55	13,25
SVENSKA HANDELSBNKEN	SHBA	SE	Banks	0,55	13,23
CNH INDUSTRIAL NV	CNHI	IT	Commercial Vehicles and Parts	0,54	13,19
KNORR-BREMSE AG	KBX	DE	Railroad Equipment	0,53	12,97
KUEHNE + NAGEL INTL	KNIN	CH	Marine Transportation	0,52	12,62
KBC	KBC	BE	Banks	0,52	12,59
SMURFIT KAPPA GP	SK3	IE	Containers and Packaging	0,52	12,53
SGS	SGSN	CH	Security Services	0,51	12,48
DNB	DNB	NO	Banks	0,51	12,39
DEUTSCHE WOHNEN SE	DWNG	DE	Real Estate Holding and Development	0,50	12,20
CELLNEX TELECOM	CLNX	ES	Telecommunications Services	0,49	11,94
SMITH AND NEPHEW	SN	GB	Medical Equipment	0,49	11,86
FERROVIAL SA	FER	ES	Engineering and Contracting Services	0,49	11,81
WPP	WPP	GB	Media Agencies	0,48	11,63
GETLINK SE	GET	FR	Railroads	0,45	11,00
SEGRO	SGRO	GB	Industrial REITs	0,45	10,88
CARREFOUR	CA	FR	Food Retailers and Wholesalers	0,44	10,78
CONTINENTAL AG	CONG	DE	Tires	0,44	10,66
AP MOELLER - MAERSK	MAERA	DK	Marine Transportation	0,42	10,16
FALCK RENEWABLES SPA	FKR	IT	Alternative Electricity	0,41	9,99
SONOVA HOLDING AG	SOON	CH	Medical Equipment	0,41	9,87
3I GROUP PLC	III	GB	Asset Managers and Custodians	0,40	9,83
VEOLIA ENVIRON.	VIE	FR	Water	0,40	9,66
NEOEN	NEOEN	FR	Alternative Electricity	0,36	8,80
MONDI PLC	MNDI	GB	Paper	0,33	7,91
STORA ENSO OYJ	STERV	FI	Paper	0,32	7,79
WORLDLINE	WLN	FR	Transaction Processing Services	0,32	7,71
KPN KON	KPN	NL	Telecommunications Services	0,31	7,64
BURBERRY GROUP	BRBY	GB	Clothing and Accessories	0,31	7,55
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	0,31	7,50
HENNES & MAURITZ AB	HMB	SE	Apparel Retailers	0,30	7,34
SIEMENS ENERGY AG	ENR1N	DE	Renewable Energy Equipment	0,27	6,65
BOUYGUES	EN	FR	Construction	0,27	6,54

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SVENSKA CELLULOSA B	SCAB	SE	Forestry	0,25	6,06
WHITBREAD	WTB	GB	Restaurants and Bars	0,24	5,89
UCB	UCB	BE	Pharmaceuticals	0,24	5,85
INTERCONTINENTAL HTL	IHG	GB	Hotels and Motels	0,24	5,81
BERKELEY GROUP HLD	BKHG	GB	Home Construction	0,24	5,74
GRIFOLS SA	GRLS	ES	Biotechnology	0,23	5,58
RED ELECTRICA CORP	REE	ES	Conventional Electricity	0,23	5,48
ATOS	ATO	FR	Computer Services	0,21	5,04
PENNON GROUP	PNN	GB	Water	0,19	4,54
ORKLA	ORK	NO	Food Products	0,12	2,98
CAF	CAF	ES	Transportation Services	0,11	2,68
