

# 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

Jun-21

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap weighted	Q2 2021		6.94%	P/E Incl. Neg LTM	27.72
Free float			YTD		11.71%	P/E Incl. Neg FY1	24.84
			2020		-2.80%	P/E excl. Neg LTM	36.10
			2019		25.42%	P/E excl. Neg FY1	27.10
			2018		-10.00%	Price/Book	5.70
						Price/Sales	4.38
						Price/Cash Flow	15.55
						Dividend Yield (%)	2.20%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		42.6	2 Year		8.56%	Sharpe Ratio 1 Year	not calc.
Median		24.4	3 Years		7.65%	Volatility 30 Day	7.34
Largest		333.8	5 Years		7.84%		
Smallest		1.904251	Since Base Date 29-Dec-2006		2.65%		
Component Weights		(%)	Performance vs. (YTD)		(%)		
Largest		7.79	Euronext Europe 500		-1.82%		
Smallest		0.07					
Top ten		37.13					

## Performance others

Low Carbon 100 Europe PAB Index NR		(%)	Low Carbon 100 Europe PAB Index GR		(%)	Euronext Europe 500		(%)
Q2 2021		8.07%	Q2 2021		8.41%	Q2 2021		5.43%
YTD		13.38%	YTD		13.91%	YTD		13.53%
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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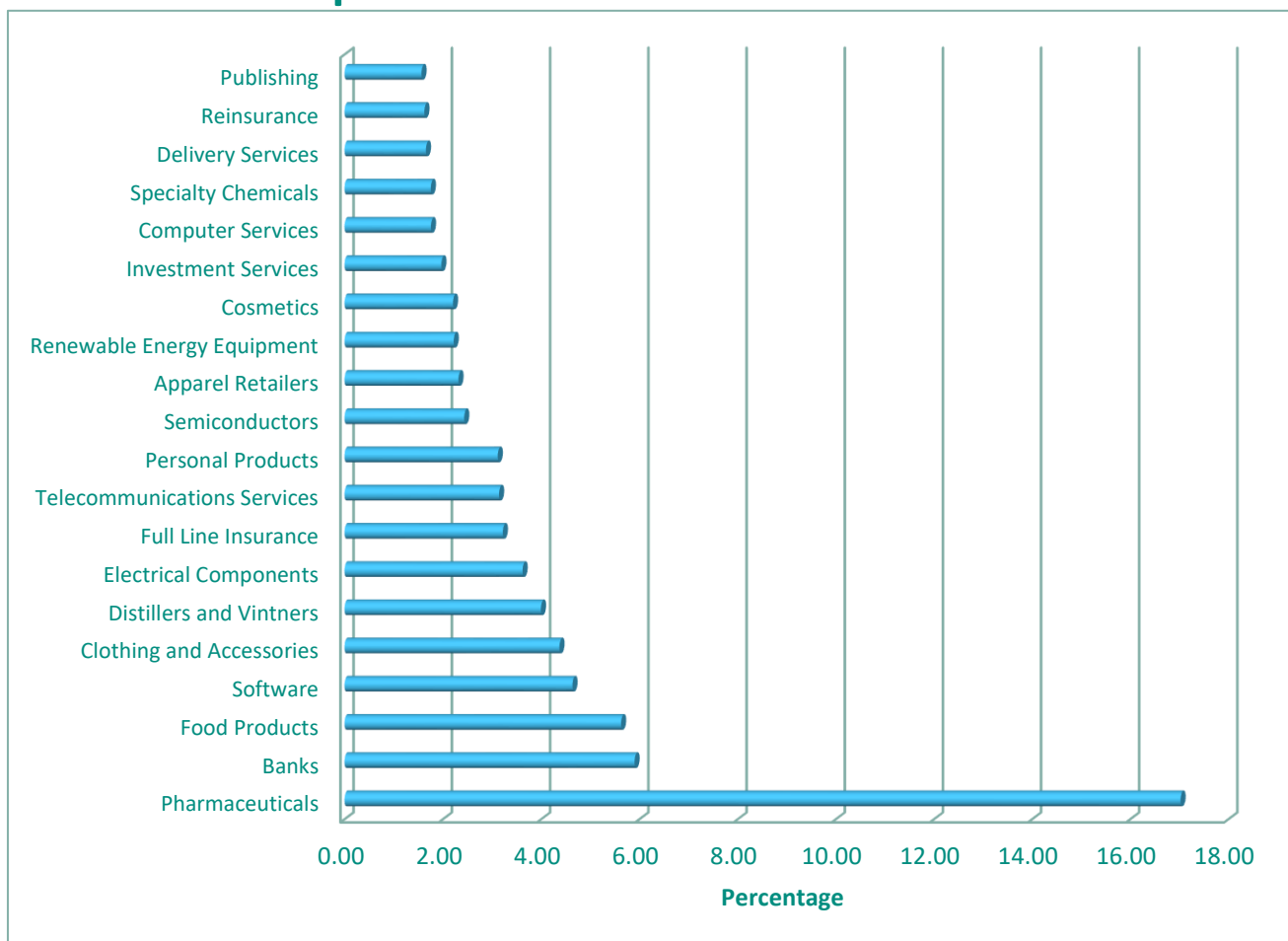
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## Index Facts

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 first Wednesday of April
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
ZALANDO SE	ZALG	DE	Apparel Retailers	0.54	14.12
WHITBREAD	WTB	GB	Restaurants and Bars	0.17	4.49
WORLDLINE	WLN	FR	Transaction Processing Services	0.55	14.26
VESTAS WIND SYSTEMS	VWS	DK	Renewable Energy Equipment	0.96	24.91
VOLVO AB	VOLVO	SE	Commercial Vehicles and Parts	0.96	25.00
VODAFONE GROUP	VOD	GB	Telecommunications Services	0.81	21.19
VALEO	FR	FR	Auto Parts	0.41	10.75
VEOLIA ENVIRON.	VIE	FR	Water	0.31	8.15
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	0.48	12.45
UPM-KYMMENE OYJ	UPM	FI	Paper	0.53	13.74
UNILEVER	UNA	NL	Personal Products	2.89	75.34
TERNA RETE ELETTRICA	TRN	IT	Conventional Electricity	0.19	4.84
TELEFONICA	TEF	ES	Telecommunications Services	0.45	11.83
STMICROELECTRONICS	STM	FR	Semiconductors	0.77	20.05
STORA ENSO OYJ	STERV	FI	Paper	0.29	7.47
SWISS RE AG	SRENH	CH	Reinsurance	0.66	17.14
SOCIETE GENERALE	GLE	FR	Banks	0.59	15.32
SOLARIA ENERGIA	SLRS	ES	Alternative Electricity	0.27	7.15
SMURFIT KAPPA GP	SK3	IE	Containers and Packaging	0.49	12.67
SIEMENS AG	SIE	DE	Diversified Industrials	1.35	35.08
SVENSKA HANDELSBNKEN	SHBA	SE	Banks	0.71	18.50
SGS	SGSN	CH	Security Services	0.47	12.11
SIEMENS GAMESA	SGREN	ES	Renewable Energy Equipment	0.29	7.57
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.18	56.79
SCATEC	SCATC	NO	Renewable Energy Equipment	0.29	7.57
SVENSKA CELLULOSA B	SCAB	SE	Forestry	0.23	5.87
SANOFI	SAN	FR	Pharmaceuticals	2.49	64.96
SAP	SAPG	DE	Software	4.64	120.81
BANCO SANTANDER CENT	SAN	ES	Banks	1.35	35.12
ROCKWOOL B	ROCKB	DK	Building Materials: Other	0.38	9.97
RECKITT BENCKISER GR	RB	GB	Nondurable Household Products	1.14	29.63
RELX	REN	NL	Publishing	1.57	40.79
KERING	KER	FR	Apparel Retailers	1.37	35.69
PHILIPS KON	PHIA	NL	Medical Equipment	0.98	25.63
L'OREAL	OR	FR	Cosmetics	2.21	57.48
ORANGE	ORA	FR	Telecommunications Services	0.37	9.67
NOVO NORDISK A/S	NOVOB	DK	Pharmaceuticals	3.14	81.82
NOVARTIS	NOVN	CH	Pharmaceuticals	5.17	134.62
NOKIA	NOKIA	FI	Telecommunications Equipment	0.59	15.27
NN GROUP	NN	NL	Life Insurance	0.33	8.54
NESTLE SA	NESN	CH	Food Products	4.44	115.69
NEOEN	NEOEN	FR	Alternative Electricity	0.30	7.70
NEL	NEL	NO	Renewable Energy Equipment	0.26	6.84

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NORDEX SE	NDXG	DE	Renewable Energy Equipment	0.24	6.34
MUNICH RE	MUVGN	DE	Reinsurance	0.97	25.18
MERCK KGA	MERCK	DE	Pharmaceuticals	0.52	13.49
METSO OUTOTEC	MOCOR	FI	Machinery: Construction and Handling	0.20	5.15
MONDI PLC	MNDI	GB	Paper	0.37	9.55
MICHELIN	ML	FR	Tires	0.47	12.33
AP MOELLER - MAERSK	MAERA	DK	Marine Transportation	0.44	11.34
LVMH	MC	FR	Clothing and Accessories	4.16	108.22
LONDON STOCK EXCHANG	LSEG	GB	Investment Services	1.11	28.81
LEGAL AND GENERAL	LGEN	GB	Life Insurance	0.55	14.32
LEGRAND	LR	FR	Electrical Components	1.12	29.04
KINGSPAN GROUP PLC	KRX	IE	Building Materials: Other	0.37	9.53
KNORR-BREMSE AG	KBX	DE	Railroad Equipment	0.30	7.72
KBC	KBC	BE	Banks	0.50	13.12
INFORMA	INF	GB	Media Agencies	0.30	7.68
3I GROUP PLC	III	GB	Asset Managers and Custodians	0.41	10.68
INTERCONTINENTAL HTL	IHG	GB	Hotels and Motels	0.22	5.83
INFINEON TECHNOLOGIE	IFXGN	DE	Semiconductors	1.67	43.38
HENNES & MAURITZ AB	HMB	SE	Apparel Retailers	0.41	10.56
GLAXOSMITHKLINE	GSK	GB	Pharmaceuticals	2.12	55.18
GIVAUDAN SA	GIVN	CH	Specialty Chemicals	1.25	32.60
GETLINK SE	GET	FR	Railroads	0.33	8.60
ASSICURAZ. GENERALI	GASI	IT	Full Line Insurance	0.61	15.93
FRESENIUS SE & CO	FREG	DE	Health Care Services	0.45	11.84
FERROVIAL SA	FER	ES	Engineering and Contracting Services	1.00	25.96
FERGUSON	FERG	GB	Industrial Suppliers	1.12	29.28
EXPERIAN	EXPN	GB	Professional Business Support Services	0.78	20.28
SIEMENS ENERGY AG	ENR1N	DE	Renewable Energy Equipment	0.18	4.62
EDP RENOVAVEIS	EDPR	PT	Alternative Electricity	0.35	9.11
ENCAVIS	ECV	DE	Alternative Electricity	0.32	8.35
DEUTSCHE WOHNEN SE	DWNG	DE	Real Estate Holding and Development	0.95	24.86
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications Services	1.14	29.56
DSM KON	DSM	NL	Food Products	1.19	30.88
DEUTSCHE POST AG	DPW	DE	Delivery Services	1.66	43.14
DNB	DNBH	NO	Banks	0.79	20.63
DIAGEO	DGE	GB	Distillers and Vintners	4.00	104.11
DEUTSCHE BOERSE AG	DB1GN	DE	Investment Services	0.87	22.52
CONTINENTAL AG	CONG	DE	Tires	0.73	19.13
CIE FIN RICHEMONT	CFR	CH	Luxury Items	1.25	32.63
CARLSBERG A/S CL. B	CARLB	DK	Brewers	0.37	9.57
CAPGEMINI	CAP	FR	Computer Services	0.88	23.00
CREDIT AGRICOLE	ACA	FR	Banks	0.42	10.93
BT GROUP PLC	BT	GB	Telecommunications Services	0.37	9.64
BURBERRY GROUP	BRBY	GB	Clothing and Accessories	0.22	5.68
BOUYGUES	EN	FR	Construction	0.65	17.05
BRENTAG SE	BNRGN	DE	Chemicals: Diversified	0.60	15.65
BEIERSDORF AG	BEIA	DE	Personal Products	0.23	5.87

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BARRATT DEVELOPMENTS	BDEV	GB	Home Construction	0.17	4.52
BBVA	BBVA	ES	Banks	1.18	30.76
JULIUS BAER GRUPPE	BAER	CH	Banks	0.36	9.35
ASTRAZENECA	AZN	GB	Pharmaceuticals	3.58	93.29
AMADEUS IT GROUP	AMS	ES	Computer Services	0.88	22.79
ALLIANZ SE	ALVG	DE	Full Line Insurance	2.61	67.97
ALSTOM	ALO	FR	Electrical Components	0.33	8.54
AKZO NOBEL	AKZA	NL	Specialty Chemicals	0.50	13.13
ADIDAS AG	ADSGN	DE	Footwear	1.56	40.58
AB INBEV	ABI	BE	Brewers	1.12	29.26

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