

Low Carbon 100 Europe® PAB Index

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 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

December 31, 2021

Market Capitalization	EUR Bil
Full	4,569
Free float	3,828

Components (full)	EUR Bil
Average	45.1
Median	25.4
Largest	367.0
Smallest	1.73

Component Weights	(%)
Largest	4.89
Smallest	0.03
Top ten	38.35

Performance	(%)
Q4 2021	8.72%
YTD	20.06%
2020	-2.80%
2019	25.42%
2018	-10.00%

Annualized	(%)
2 Year	8.02%
3 Years	13.54%
5 Years	7.59%
Since Base Date 29-12-2006	3.05%

Fundamentals	
P/E Incl. Neg LTM	11.84
P/E Incl. Neg FY1	14.98
P/E excl. Neg LTM	28.40
P/E excl. Neg FY1	25.76
Price/Book	5.99
Price/Sales	4.35
Price/Cash Flow	15.83
Dividend Yield (%)	2.30

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	17.64

Performance of other versions

Low Carbon 100 Europe PAB Index GR	
Q4 2021	9.02%
YTD	23.05%
2020	-0.37%
2019	29.81%
2018	-6.93%

Low Carbon 100 Europe PAB Index NR	
Q4 2021	8.96%
YTD	22.40%
2020	-0.93%
2019	28.86%
2018	-7.53%

Low Carbon 100 Europe® PAB Index

Index Facts

Categories

Weighting

Component Number

Review of composition

Calculation and Distribution

Date Introduced

Isin code / Base Value / Base Date

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 index, Net return index and Gross return index versions are also available

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

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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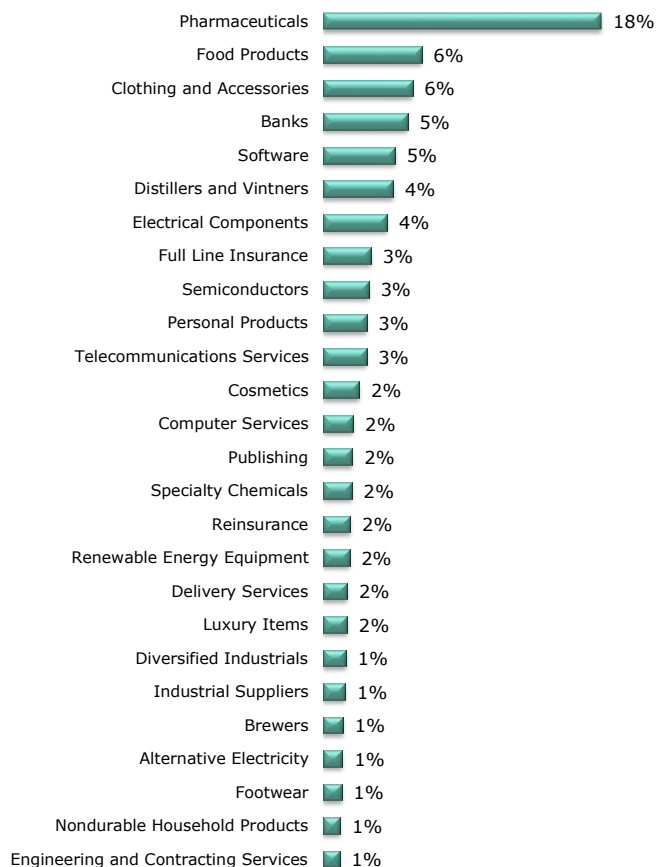
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
NOVARTIS	NOVN	CH	Pharmaceuticals	4.89
NESTLE SA	NESN	CH	Food Products	4.88
SAP	SAPG	DE	Software	4.58
DIAGEO	DGE	GB	Distillers and Vintners	4.48
LVMH	MC	FR	Clothing and Accessories	4.29
NOVO NORDISK A/S	NOVOB	DK	Pharmaceuticals	4.13
ASTRAZENECA	AZN	GB	Pharmaceuticals	3.44
SCHNEIDER ELECTRIC	SU	FR	Electrical Components	2.66
UNILEVER	UNA	NL	Personal Products	2.59
ALLIANZ SE	ALVG	DE	Full Line Insurance	2.42
				38.35

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

