

# 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

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	4,253	Q1 2022	-6.69%	P/E Incl. Neg LTM	104.01
		YTD	-6.69%	P/E Incl. Neg FY1	19.58
		2021	20.05%	P/E excl. Neg LTM	123.80
		2020	-2.80%	P/E excl. Neg FY1	20.01
		2019	25.42%	Price/Book	5.29
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	4.22
Average	41.9	2 Year	17.47%	Price/Cash Flow	10.20
Median	23.1	3 Years	6.29%	Dividend Yield (%)	2.74
Largest	330.5	5 Years	4.78%	Risk	
Smallest	1.4	Since Base Date 29-12-2006	2.53%	Sharpe Ratio 1 Year	-
Component Weights	(%)			Volatility 30 Day	27.83
Largest	5.37				
Smallest	0.03				
Top ten	39.63				

## Performance of other versions

Low Carbon 100 Europe® PAB GR		Low Carbon 100 Europe® PAB NR	
Q1 2022	-6.05%	Q1 2022	-6.20%
YTD	-6.05%	YTD	-6.20%
2021	23.05%	2021	22.40%
2020	-0.37%	2020	-0.93%
2019	29.81%	2019	28.86%

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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 of composition	Effective after the third Friday of March (+ September in case of controversies)
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	Low Carbon 100 Europe PAB Index family was introduced on 13 October 2008
Isin code / Base Value / Base Date	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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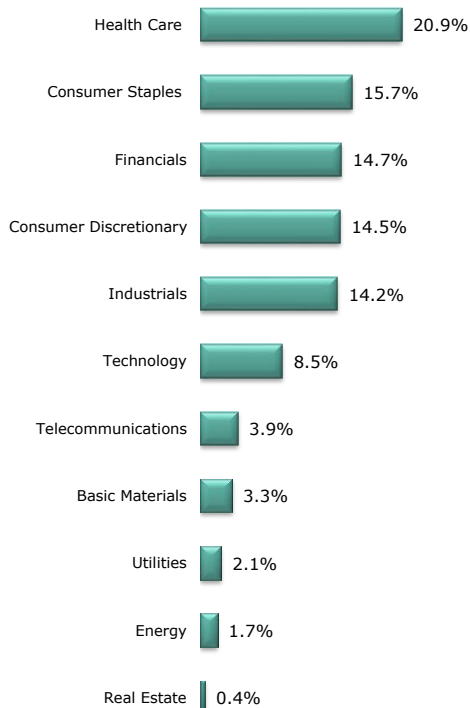
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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
NOVARTIS	NOVN	CH	Health Care	5.37
NESTLE SA	NESN	CH	Consumer Staples	4.99
DIAGEO	DGE	GB	Consumer Staples	4.56
NOVO NORDISK A/S	NOVOB	DK	Health Care	4.51
ASTRAZENECA	AZN	GB	Health Care	4.27
LVMH	MC	FR	Consumer Discretionary	4.11
SAP	SAPG	DE	Technology	3.97
ALLIANZ SE	ALVG	DE	Financials	2.70
SANOFI	SAN	FR	Health Care	2.63
SCHNEIDER ELECTRIC	SU	FR	Industrials	2.52
				<b>39.63</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

