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## Euronext launches CAC SBT 1.5° Index

- **New climate-focused version of the CAC 40, in line with the 1.5°C goal of the Paris Agreement**
- **Index launched with the support of Amundi, CDP and SBTi**

**Amsterdam, Brussels, Dublin, Lisbon, Milan, Oslo and Paris – 12 January 2023** – Euronext today announced the launch of the CAC SBT 1.5° (gross return Bloomberg code: CASBT15P), an index investing solely in companies within the SBF 120 Index that have emissions reduction targets approved to be in line with the 1.5°C goal of the Paris Agreement.

After the successful launch of the Euronext CAC 40 ESG Index in March 2021, the CAC SBT 1.5° will provide a climate-focused version of the CAC 40 and respond to the growing demand for sustainable investment tools from investors and from the market.

The CAC SBT 1.5° Index is designed to facilitate the adoption of mainstream ESG investment approaches by institutional and private investors while providing a strong focus on climate change considerations:

- It first incorporates negative screening and norm-based exclusion filters applied in accordance with the UN Global Compact Principles as well as exclusion screening for companies involved in unconventional oil & gas, coal, controversial weapons and tobacco activities.
- The index is composed of companies having defined clear targets to reduce greenhouse gas (GHG) emissions in line with 1.5°C, which have been validated by the Science Based Targets initiative (SBTi).
- Its methodology will evolve to integrate new EU regulations and standards as they emerge.
- Components of the index are free-float market capitalisation weighted.
- Composition of the index is revised on a quarterly basis.

Through the 2015 Paris Agreement, world governments committed to limiting the global temperature rise to well-below 2°C above pre-industrial levels and pursuing efforts to limit warming to 1.5°C. Emissions reduction targets approved by the Science Based Targets initiative (SBTi) represent the gold standard for corporate climate goals. Science-based targets provide a clearly defined pathway for companies to reduce their full value chain emissions in line with 1.5°C and are a necessary first step for companies to achieve net-zero in the longer term. The typical SBTi-approved company has cut its annual emissions (Scope 1 and 2) at a linear rate of 8.8% since setting targets.

Stéphane Boujnah, CEO and Chairman of the Managing Board of Euronext N.V.: *"The Euronext CAC SBT 1.5 index follows the stock performance of companies who have set clear and measurable targets to reduce greenhouse gas emissions, validated by the Science Based Target initiative. The launch of this index is a strong signal of the transition towards responsible investment. As part of the 'Fit for 1.5' commitment in our Growth for Impact 2024 strategy, Euronext is playing a crucial*

*role in empowering sustainable finance across all its markets and in supporting the allocation of capital to sustainable initiatives through the launch and publication of ESG indices."*

Fannie Wurtz, Head of Distribution & Wealth Division, Passive & Alternative business lines at Amundi: *"Responsible investment is among Amundi's key founding pillars. We strongly believe that asset managers have a role to play in helping channel investment flows towards the climate transition and that ETFs in particular, through their accessible and transparent nature, can democratise access to responsible investments. We welcome Euronext's initiative and plan to launch an ETF replicating this new climate index."*

Luiz Amaral, Chief Executive Officer at the Science Based Targets initiative: *"Science-based targets enable companies to send a clear signal that they are serious about tackling the climate crisis and investors to see which businesses are taking ambitious corporate climate action. This trailblazing index makes it easy for institutions and individuals to invest in the growing number of businesses which are committed to reducing emissions by the amount needed to keep global heating below 1.5°C. I hope it is the first of many similar indices in different markets and I look forward to following its success."*

Laurent Babikian, Global Director Capital Markets at CDP: *"If we are serious with the 1.5°C goal, we need all companies to decarbonize their full value chain emissions in line with the Paris agreement's 1.5°C goal and have a credible transition plan. I therefore more than welcome the CAC 40 1.5°C index - it will enable the creation of more sustainable financial products in the market that can counter greenwash and allow investors to have exposure only to companies with approved 1.5°C emissions reduction targets. Science-based targets are the best assessment of a company's total emissions impact in the market - without them, companies simply cannot convincingly show that they are taking credible climate action. We need to accelerate."*

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