

# Euronext® Euro Large Cap Biodiversity Leaders 30 Index

## Objective

The Euronext® Euro Large Cap Biodiversity Leaders 30 index selects top ranked companies based on biodiversity scores provided by Carbon4 Finance out of the top 60 Free Float Market capitalisation of Euronext® Eurozone 300 Index after exclusion of companies based on ESG Risk score, UNGC Non-compliant, involvement in Tobacco, Thermal Coal, Oil & Gas, Palm Oil and Controversial Weapon as defined by Sustainalytics. Euronext® Euro Large Cap Biodiversity Leaders 30 index is a Free Float Market capitalisation weighted index. 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/indices-documents-by-family>.

## Statistics

March 28, 2024

| Market Capitalization | EUR Bil |
|-----------------------|---------|
| Full                  | 2,413   |
| Free float            | 2,008   |

| Components (full) | EUR Bil |
|-------------------|---------|
| Average           | 80.4    |
| Median            | 61.9    |
| Largest           | 359.7   |
| Smallest          | 26.4    |

| Component Weights | (%)   |
|-------------------|-------|
| Largest           | 8.16  |
| Smallest          | 1.48  |
| Top ten           | 55.72 |

| Performance | (%)     |
|-------------|---------|
| QTD         | 12.85%  |
| YTD         | 12.85%  |
| 2023        | 26.10%  |
| 2022        | -18.86% |
| 2021        | 21.10%  |

| Annualized                 | (%)    |
|----------------------------|--------|
| 2 Year                     | 13.92% |
| 3 Years                    | 8.76%  |
| 5 Years                    | 11.13% |
| Since Base Date 01-01-2016 | 8.44%  |

| Fundamentals       |       |
|--------------------|-------|
| P/E Incl. Neg LTM  | 19.87 |
| P/E Incl. Neg FY1  | 24.85 |
| P/E excl. Neg LTM  | 29.47 |
| P/E excl. Neg FY1  | 24.85 |
| Price/Book         | 6.46  |
| Price/Sales        | 4.89  |
| Price/Cash Flow    | 22.04 |
| Dividend Yield (%) | 2.32  |

## Performance of other versions

| Euronext Euro Large Cap Biodiversity Leaders 30 GR |         |
|--|---------|
| QTD  | 13.11%  |
| YTD  | 13.11%  |
| 2023   | 29.79%  |
| 2022   | -16.28% |
| 2021   | 23.55%  |

| Euronext Euro Large Cap Biodiversity Leaders 30 NR |         |
|--|---------|
| QTD  | 13.04%  |
| YTD  | 13.04%  |
| 2023   | 28.90%  |
| 2022   | -16.90% |
| 2021   | 22.92%  |

| Euronext Euro Large Cap Biodiversity Leaders 30 Decrement 5% |         |
|--|---------|
| QTD  | 11.66%  |
| YTD  | 11.66%  |
| 2023   | 22.63%  |
| 2022   | -20.95% |
| 2021   | 16.93%  |

| Euronext Euro Large Cap Biodiversity Leaders 30 Decrement 4% |         |
|--|---------|
| QTD  | 11.93%  |
| YTD  | 11.93%  |
| 2023   | 23.86%  |
| 2022   | -20.15% |
| 2021   | 18.10%  |

## Index Facts

| Categories                         | Facts   |
|------------------------------------|---|
| Weighting                          | Based on Free Float Market Capitalisation.  |
| Component Number                   | 30  |
| Review of composition              | Quarterly review after the close of the third Friday of March, June, September and December                   |
| Calculation and Distribution       | Price index; Net return index, Gross return index and Decrement index versions are also available.            |
| Date Introduced                    | Euronext Euro Large Cap Biodiversity Leaders 30 Index family was introduced on 26 January 2022                |
| Isin code / Base Value / Base Date | Euronext Euro Large Cap Biodiversity Leaders 30 Index (FRESG0000306), 1000 as of 01 January 2016              |
|                                    | Euronext Euro Large Cap Biodiversity Leaders 30 GR Index (FRESG0000314), 1000 as of 01 January 2016           |
|                                    | Euronext Euro Large Cap Biodiversity Leaders 30 NR Index (FRESG0000322), 1000 as of 01 January 2016           |
|                                    | Euronext Euro Large Cap Biodiversity Leaders 30 Decrement 5% Index (FRESG0000330), 1000 as of 01 January 2016 |
|                                    | Euronext Euro Large Cap Biodiversity Leaders 30 Decrement 4% Index (FRESG0000488), 1000 as of 01 January 2016 |

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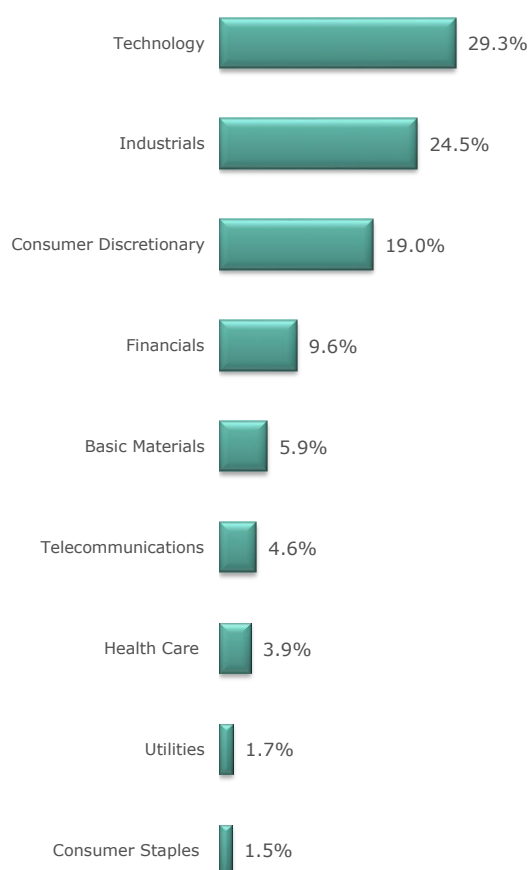
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## Top 10 Components

| Company             | MNEMO | Cnty | Sector (ICB)           | Weight (%)   |
|---------------------|-------|------|------------------------|--------------|
| SAP                 | SAPG  | DE   | Technology             | 8.16         |
| ASML HOLDING        | ASML  | NL   | Technology             | 8.06         |
| SIEMENS AG          | SIE   | DE   | Industrials            | 7.00         |
| SCHNEIDER ELECTRIC  | SU    | FR   | Industrials            | 6.98         |
| AIR LIQUIDE         | AI    | FR   | Basic Materials        | 5.88         |
| DEUTSCHE TELEKOM AG | DTEG  | DE   | Telecommunications     | 4.57         |
| AXA                 | CS    | FR   | Financials             | 3.91         |
| ESSILORLUXOTTICA    | EL    | FR   | Health Care            | 3.87         |
| VINCI               | DG    | FR   | Industrials            | 3.66         |
| STELLANTIS NV       | STLAM | IT   | Consumer Discretionary | 3.64         |
|                     |       |      |                        | <b>55.72</b> |

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

