

# Euronext® Euro Large Cap Biodiversity Leaders 30 Index

## Objective

Euronext® Euro Large Cap Biodiversity Leaders 30 index selects top ranked companies based on biodiversity scores provided by Carbon 4 out of the top 60 Free Float Market Capitalization 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 Capitalization 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/index-rules>.

## Statistics

March 31, 2022

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		1,840	Q1 2022		-11.03%	P/E Incl. Neg LTM	22.02
Free float		1,554	YTD		-11.03%	P/E Incl. Neg FY1	21.35
<b>Components (full)</b>		<b>EUR Bil</b>	2021		21.10%	P/E excl. Neg LTM	25.51
Average		61.2	2020		4.58%	P/E excl. Neg FY1	21.35
Median		54.2	2019		30.64%	Price/Book	5.89
Largest		247.9	<b>Annualized</b>		<b>(%)</b>	Price/Sales	4.14
Smallest		26.7	2 Year		18.96%	Price/Cash Flow	8.86
<b>Component Weights</b>		<b>(%)</b>	3 Years		9.30%	Dividend Yield (%)	2.58
Largest		8.40	5 Years		6.45%	<b>Risk</b>	
Smallest		1.51	Since Base Date 01-01-2016		6.74%	Sharpe Ratio 1 Year	-
Top ten		52.92				Volatility 30 Day	38.06

## Performance of other versions

Euronext Euro Large Cap Biodiversity Leaders 30 GR		Euronext Euro Large Cap Biodiversity Leaders 30 NR		Euronext Euro Large Cap Biodiversity Leaders 30 Decrement 5%	
Q1 2022	-10.90%	Q1 2022	-10.93%	Q1 2022	-12.03%
YTD	-10.90%	YTD	-10.93%	YTD	-12.03%
2021	23.55%	2021	22.92%	2021	16.93%
2020	6.95%	2020	6.38%	2020	1.18%
2019	34.70%	2019	33.72%	2019	27.21%

# Euronext® Euro Large Cap Biodiversity Leaders 30 Index

## Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalization.
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

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided “as is” without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.  
© 2022, Euronext N.V. - All rights reserved.

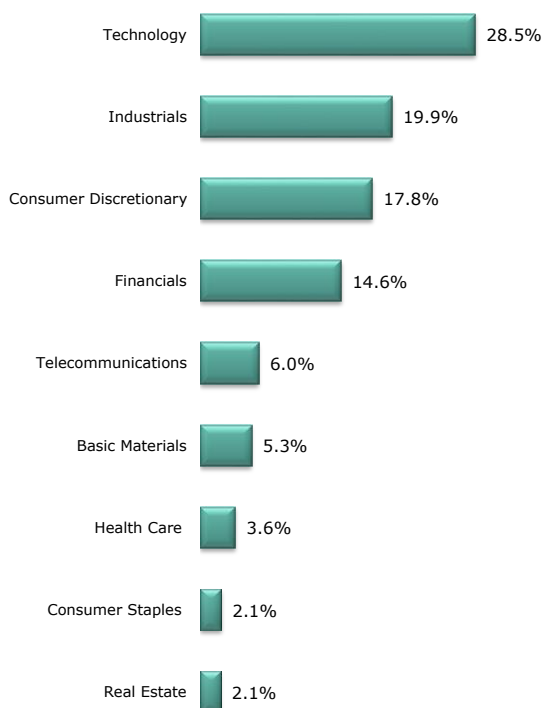
# Euronext® Euro Large Cap Biodiversity Leaders 30 Index

## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	8.40
SAP	SAPG	DE	Technology	7.84
ALLIANZ SE	ALVG	DE	Financials	6.20
SCHNEIDER ELECTRIC	SU	FR	Industrials	6.07
AIR LIQUIDE	AI	FR	Basic Materials	5.30
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	4.14
RELX	REN	NL	Consumer Discretionary	3.93
AXA	CS	FR	Financials	3.83
ESSILORLUXOTTICA	EL	FR	Health Care	3.61
MERCEDES-BENZ GROUP	MBG	DE	Consumer Discretionary	3.59
				<b>52.92</b>

## Portfolio Analysis

### Top Sectors Breakdown



### Top Country Breakdown

