

■ EURONEXT  
| Indices

# Euronext® Biodiversity Screened World Index

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SUSTAINABLE GROWTH



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# Biodiversity in today's world

Biodiversity is defined by the Convention on Biological Diversity (CBD) as “the variability among all sources including, inter alia, terrestrial, marine and other aquatic ecosystems and the ecological complexes of which they are part”.

Biodiversity is essential to sustaining humanity and life on earth.

It covers the processes that make up our ecosystems, and nature's multiple contributions to life such as clean water, oxygen, food and shelter. The Intergovernmental Science-Policy Platform on Biodiversity and Ecosystem Services (IPBES) lists multiple pressures on nature with direct consequences for human livelihood.

Among these are climate change, pollution, invasive species, and exploitation of resources. These themes are echoed in the Global Biodiversity Framework (GBF) post-2022, adopted at the UN Biodiversity Conference at COP15 in Montreal in December 2022, and in the Taskforce on Nature-related Financial Disclosures (TNFD).

## The Four Environmental Pressures on Biodiversity



### Land use change

This refers to the use of land by humans. It can be either occupational, by preventing the land from returning to its original natural state, or transformational, by artificialising the land.



### Climate Change

This pressure concerns greenhouse gas emissions and the long-term negative effects of climate change on ecosystems.



### Air Pollution

This refers to the most material sources of air pollution: emissions of Nitrogen (NOx) and Sulphur (SOx).



### Water Pollution

This pressure refers to the potential ecotoxicity caused by chemicals and plastics which, in contact with freshwater, pollute ecosystems and intensify biodiversity loss.



# Index objective and composition

The objective of the Euronext Biodiversity Screened Index is to exclude companies that significantly harm biodiversity. The index represents a benchmark of the minimal acceptable standard compatible with biodiversity protection.

The index excludes companies based on their involvement in the production of plastics, pesticides or unsustainable palm oil.

The methodology also excludes companies that perform poorly in terms of their Biodiversity Footprint, which measures the impact generated from the products purchased or sold by companies calculated throughout their value chain.

The index leverages on biodiversity research and product involvement as assessed by Iceberg Data Lab.

**The Euronext® Biodiversity Screened Index provides opportunities for the creation of a wide range of investment vehicles, such as ETFs, funds and structured products.**



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# Key Principles

## **Negative screening on involvement**

Companies that are assessed to be producers of Plastics, Pesticides or non-sustainable Palm Oil as determined by Iceberg Data Lab are excluded.

## **Negative screening on Biodiversity Footprint**

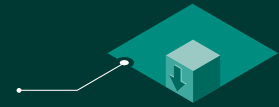
The Corporate Biodiversity Footprint is designed to assess the annual impact of activities of companies on global and local biodiversity. This appraisal is based on the impact generated from the products purchased or sold by companies calculated throughout their value chain.

# Building blocks



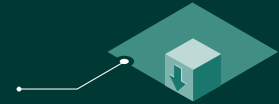
## STARTING UNIVERSE

Starts from the Euronext® World Index



## CONTROVERSIAL ACTIVITIES

Exclusion of companies that produce Plastics, Pesticides or non-sustainable Palm Oil



## BIODIVERSITY IMPACT

Corporate Biodiversity Footprint screening



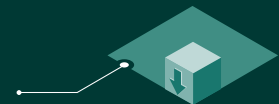
## LIQUIDITY

Liquidity screening

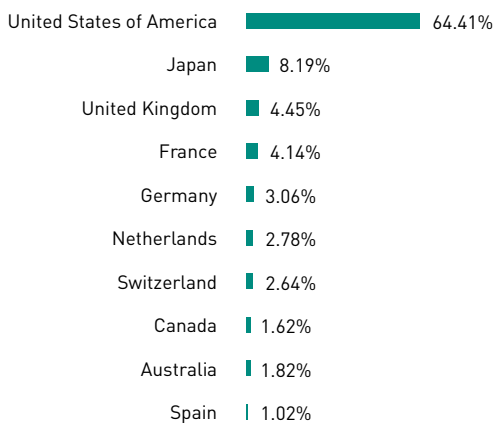


## SELECTION

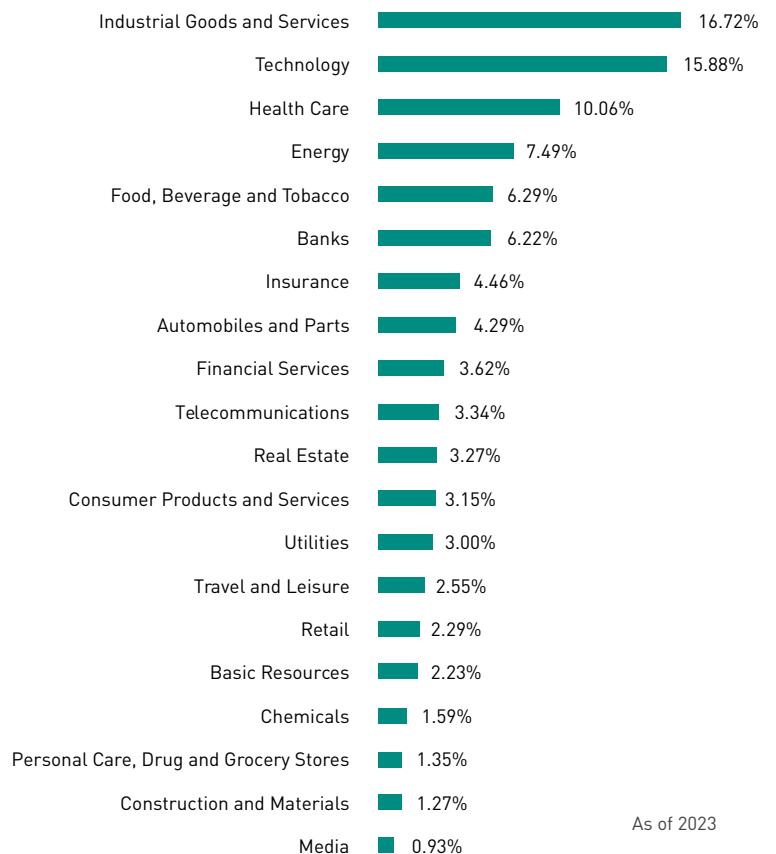
Companies eligible after screening are selected



## TOP 10 COUNTRY



## SUPERSECTOR BREAKDOWN



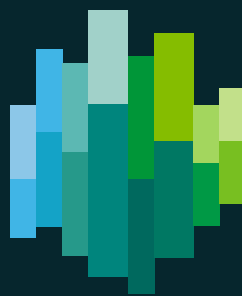
As of 2023

# Shaping capital markets for future generations

[index-team@euronext.com](mailto:index-team@euronext.com)

[euronext.com](https://euronext.com)

[live.euronext.com](https://live.euronext.com)



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