

# **INDEX RULE BOOK**

## **Euronext® Biodiversity Screened World**

Version 23-01

Effective from 11 Aug 2023

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# 1. GENERAL

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This document is applicable to the Euronext® Biodiversity Screened World ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Biodiversity Screened World is designed to reflect the price level trends in the trading of shares listed in the world. This index can be seen as a benchmark index regarding the topic of Biodiversity.

Euronext Paris is the Administrator of this Index Family. For this Index Family no Independent Supervisor is appointed.

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## VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
23-01	11 Aug 2023	Index Launch	

## 2. INDEX REVIEWS

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### 2.1 REVIEW FREQUENCY AND RELEVANT DATES

**Review frequency:** Annually

**Review Effective Date:** After the market close of the third Friday of June.

**Review Cut-Off Date:** After the market close of the penultimate Friday of May.

**Review Announcement Date:** At least two trading days before the Review Effective Date.

**Review Weighting Announcement Date:** Two trading days before the Review Effective Date.

### 2.2 REVIEW SELECTION

#### Step 1: Index Universe

##### Index Universe definition

The index universe consists of all companies included in the Euronext World Index at reviews.

At reviews this means included in the reference index after the close of the Review Effective Date.

#### Step 2: Eligibility screening at reviews

The list of Companies is reduced by a series of screens. The Companies with any of the following characteristics are excluded:

- Companies with revenues coming from the production of Plastics or Pesticides and of issuers with revenues coming from the production or the consumption of non-RSPO Palm Oil, as assessed by Iceberg Datalab.
- Companies with Biodiversity scores of 5 or 6, as provided by Iceberg Datalab.
- Companies with 3-months Average Daily Traded Value lower than 10 Million EUR.

#### Step 3: Selection of constituents at the review

All the eligible companies are selected.

### 2.3 PERIODICAL WEIGHTING UPDATE

#### Weighting method

The index is Free Float Market Capitalization weighted. The Weighting Factors are explained in the following paragraphs.

#### Number of shares

At each review, the number of shares included in the index will be updated with the number of shares listed on the Review Cut-Off Date.

**Free Float factor**

All Free Float Factors are updated at each review and are determined based on the Review Cut-Off Date.

**Capping Factor**

The Capping Factor is not applied for this Index Family.

## 3. REFERENCES

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### 3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom- berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Biodiversity Screened World	FRESG0001445	BISWP	ENBIOSWP	.BISWP	01/01/2010	1000	11/08/2023	Price
Euronext Biodiversity Screened World NR	FRESG0001452	BISWN	ENBIOSWN	.BISWN	01/01/2010	1000	11/08/2023	Net Return
Euronext Biodiversity Screened World GR	FRESG0001460	BISWG	ENBIOSWG	.BISWG	01/01/2010	1000	11/08/2023	Gross Return

### 3.2 BASE CURRENCY

The Base Currency of the Euronext Biodiversity Screened World is Euro.

### 3.3 PUBLICATION

The opening index level is disseminated at the same time as the first index level.

The index is calculated based on the most recent prices of transactions concluded on the main markets in each of the countries that are included in the index. The level of the index is in principle published every 15 seconds.

The index is calculated from 09:00 hours until US and Canadian Markets stop regular daytime trading on the days when Euronext Markets are open for trading. The closing level is the last level disseminated on the trading day.

## 4. ESG DISCLOSURES

EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE KEY ELEMENTS OF THE BENCHMARK METHODOLOGY	
<b>Item 1.</b> Name of the benchmark administrator.	Euronext Paris
<b>Item 2.</b> Type of benchmark	Equity Benchmark
<b>Item 3.</b> Name of the benchmark or family of benchmarks.	<b>Euronext ESG Biodiversity Screened World Index</b>
<b>Item 4.</b> Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	Yes
<b>Item 5.</b> If the response to Item 4 is positive, please find below the ESG factors that are taken into account in the benchmark methodology and how they are used for selection, weighting and exclusion	
a) List of environmental factors considered:	<ul style="list-style-type: none"> <li>Biodiversity score</li> </ul>
b) List of social factors considered:	
c) List of governance factors considered:	
<b>Item 6.</b> Data and standards used.	
a) Data input. <i>(i) Describe whether the data are reported, modelled or, sourced internally or externally.</i> <i>(ii) Where the data are reported, modelled or sourced externally, please name the third party data provider.</i>	<p><b>Iceberg Datalab:</b></p> <ul style="list-style-type: none"> <li>Biodiversity score The CBF score is derived from the Corporate Biodiversity Footprint financial ratio (km<sup>2</sup>.MSA/€Mn).</li> <li>Plastic, Pesticides and Palm Oil involvement It is a Flag for companies with revenues coming from the production of Plastics or Pesticides and of companies with revenues coming from the production or the consumption of non-RSPO Palm Oil</li> </ul> <p>These indicators were developed and are assessed by Iceberg Data Lab.</p>
b) Verification of data and guaranteeing the quality of those data. <i>Describe how data are verified and how the quality of those data is ensured.</i>	<p><b>Iceberg Datalab:</b></p> <p>Each analyst is trained on the methodology and cannot validate an analysis until his or her probation period is over.</p> <p>Each file is controlled by a second pair of eyes, either a Senior Analyst or the Managing Director</p>

	Every error is monitored through an internal tracking tool (Youtrack) ensuring the traceability of errors, the fact that they are corrected and following up onto recurring mistakes or methodological bias
c) Reference standards <i>Describe the international standards used in the benchmark methodology.</i>	<b>Iceberg Datalab</b> The CBF was developed using state of the art academic studies about the quantitative assessment of Biodiversity impact. A comprehensive list of the bibliography can be provided on demand. Other sources or standards used are the Globio model, IEA and FAO scenarios and dataset.
<b>Information updated on:</b>	11/08/2023