

INDEX RULE BOOK

EURONEXT® CORE EURO & GLOBAL CLIMATE CHANGE EW

Version 22-02

Effective from 8 Sept 2022

indices.euronext.com

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1. GENERAL

This document is applicable to the Euronext® Core Euro & Global Climate Change EW ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Core Euro & Global Climate Change EW is designed to reflect the price level trends in the trading of shares listed in Globally.

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
21-01	15-12-2021	restyled version in view of newly published Calculation and Corporate Actions rulebooks	
22-01	08-08-22	Textual update on the Index universe	
22-02	08-09-2022	Addition of Review Weighting Date	EIA 2022-318

2. INDEX REVIEWS

2.1 REVIEW FREQUENCY AND RELEVANT DATES

Review frequency: Quarterly

Review Effective Date: After the market close of the third Friday of March, June, September and December.

Review Cut-Off Date: After the market close of the penultimate Friday of February, May, August and November.

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

Review Weighting Date: Three 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 the companies included in the Euronext World Index at review.

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

Step 2: Eligibility screening at reviews

Companies who are non-communicative and/or controversial regarding their Integration of Global Compact Companies are not eligible, as well as Companies with more than 10% turnover derived from fossil fuels industries as determined by Moody's ESG Solutions.

Companies with a 20 days or 6 months ADTV up to and including the Review Cut-off Date below 10 million Euro are not eligible.

Euro segment

From the Index Universe, the Companies who trade in Euro are eligible for the Euro segment of the index.

Global segment

Companies of which the minimum level of incorporation in the Energy and Climate Change theme as determined by Moody's ESG Solutions is less than 30% are not eligible. In case less than 10 Companies are remaining after this step, then the minimum level of incorporation in the Energy and Climate Change theme as determined by Moody's ESG Solutions is required to be eligible is

decreased by 5% steps until at least 10 Companies remain eligible in the Global segment. Note that the Global Segment also includes Euro traded Companies.

Step 3: Selection Ranking

All eligible Companies are ranked on their Free Float Market Capitalisation.

Step 4: Selection of constituents at the reviews

Euro

The 40 highest ranking Companies are selected.

Global

The 10 highest ranking Companies are selected.

In case a Company is selected in both the Euro as well as the Global process, this Company is regarded as part of the Global process and subsequently the next highest ranking Company from the Euro part is selected as well.

2.3 PERIODICAL WEIGHTING UPDATE

Weighting method

The index is Non-Market Capitalisation weighted, based on Equal Weight.

The Weighting Factors are explained in the following paragraphs.

Number of shares

The Number of Shares will be calculated such that each Company will have an equal weight in the Index. The Number of Shares will be rounded to the nearest whole number.

The Number Of Shares are determined based on the closing prices of the Companies to be included in the Index observed on the Review Weighting Date.

Free Float factor

The Free Float Factor is not applied for this Index Family.

Capping Factor

The Capping Factor is not applied for this Index Family.

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom- berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Core Euro & Global Climate Change EW	FR0013533551	ECC5P	ECC5P	.ECC5P	31-12-2008	1000	23-09-2020	Price
Euronext Core Euro & Global Climate Change EW NR	FR0013533569	ECC5N	ECC5N	.ECC5N	31-12-2008	1000	23-09-2020	Net Return
Euronext Core Euro & Global Climate Change EW GR	FR0013533577	ECC5G	ECC5G	.ECC5G	31-12-2008	1000	23-09-2020	Gross Return
Euronext Core Euro & Global Climate Change EW Decrement 5%	FR0013533593	ECC5D	ECC5D	.ECC5D	31-12-2008	1000	23-09-2020	Decrement Return 5% on NR
Euronext Core Euro & Global Climate Change EW Decrement 3.5%	FR0014001178	ECC3D		.ECC3D	31-12-2008	1000	16-12-2020	Decrement Return 3.5% on NR

3.2 BASE CURRENCY

The Base Currency of this index family is Euro.

3.3 PUBLICATION

The level of the Indices are in principle published every 15 seconds starting from 09:00 CET until US Markets stop regular daytime trading on the days when Euronext Markets are open for trading.

The opening level is calculated using the last known prices of traded constituents or in the case of constituents that have non-traded, halted or suspended status, the previous day reference prices or estimated prices (for IPOs, buyouts and swap offers).

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

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	
Item 1. Name of the benchmark administrator.	Euronext Paris
Item 2. Type of benchmark	Equity Benchmark
Item 3. Name of the benchmark or family of benchmarks.	Euronext Core Euro & Global Climate Change EW
Item 4. Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	Yes
Item 5. 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:	<p>Minimum level of incorporation</p> <p>Exclusion:</p> <p>Companies that have less than 30% of involvement included in the Energy and Climate Change Theme are excluded from the global selection.</p> <p><i>Fossil fuel industry revenues</i></p> <p>Exclusion:</p> <p>Companies with more than 10% Fossil fuel industry revenues are excluded.</p>
b) List of social factors considered:	<p>Integration of Global Compact principles</p> <p>Exclusion:</p> <p>Companies who are non-communicative and/or controversial are excluded</p>
c) List of governance factors considered:	Please refer to a) + b)
Item 6. Data and standards used.	
<p>a) Data input.</p> <p>(i) Describe whether the data are reported, modelled or, sourced internally or externally.</p> <p>(ii) Where the data are reported, modelled or sourced externally, please name the third party data provider.</p>	<p>Moody's ESG Solutions provides :</p> <ul style="list-style-type: none"> • Minimum level of incorporation • Integration of Global Compact principles <p>Fossil fuel industry revenues</p>
b) Verification of data and guaranteeing the quality of those data.	Moody's ESG Solutions represents and warrants that to the best of its knowledge the Methodology is robust and reliable, rigorous and

<p><i>Describe how data are verified and how the quality of those data is ensured.</i></p>	<p>capable of validating and verifying including, but not limited to, the following:</p> <ul style="list-style-type: none"> • shall promptly correct any errors made in its computations of the Data and inform Euronext thereof, immediately. • periodically review the Methodology • has clear written rules identifying how and when discretion may be exercised when deviating from the methodology • will inform Euronext prior to making any material change to the Methodology and will provide Euronext with the rationale for such change.
<p>c) Reference standards</p> <p><i>Describe the international standards used in the benchmark methodology.</i></p>	<p>Moody's ESG Solutions : the methodology behind ESG performance indicators and the assessment of controversies severity is based on the following international standards :</p> <ul style="list-style-type: none"> • Global Reporting Initiative (GRI) • OECD Guidelines for Multinational Enterprises, and sectorial guidance • G20/OECD recommendations on Corporate governance • UN Conventions and recommendations, • UN Global Compact Principles • UN Sustainable Development Goals • ILO Conventions , including the core ones, and recommendations • TFCDD recommendations • Paris Agreement (UNFCCC)
<p>Information updated on:</p>	<p>April 2021</p>