

# **INDEX RULE BOOK**

## **Euronext<sup>®</sup> Transatlantic Sustainability and Climate Screened 60 GR**

Version 21-02

Effective from 15 Dec 2021

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

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# 1. GENERAL

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This document is applicable to the Euronext® Transatlantic Sustainability and Climate Screened 60 GR ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Transatlantic Sustainability and Climate Screened 60 GR is designed to reflect price level trends in the trading of shares listed the Eurozone and the United States of America.

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	20 Oct 2021	Index Rulebook created	
21-02	15 Dec 2021	Restyled version in view of newly published Calculation and Corporate Actions rulebook	

## 2. INDEX REVIEWS

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### 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 days before the Review Effective Date.

**Review Weighting Announcement Date:** Two days before the Review Effective Date, generally based on the closing prices of the Tuesday before the Review Effective Date.

### 2.2 REVIEW SELECTION

#### Index Composition

The Index consists of the following two underlying indices:

- Euronext® Eurozone Screened Climate Ambition 35 EW GR Index
- Euronext® US Screened Climate Ambition 25 EW EUR GR Index

The weight of each underlying index is periodically rebalanced. As the index is based on a combination of two indices, the corporate action treatment and dividend reinvestment are based on the underlying indices.

### 2.3 PERIODICAL WEIGHTING UPDATE

#### Weighting method

The index is Non-Market Capitalization weighted, based on the following weighting method:

- 60% of the Euronext® Eurozone Screened Climate Ambition 35 EW GR Index
- 40% of the Euronext® US Screened Climate Ambition 25 EW EUR GR Index

Note that for this index the Weighting Factors only apply to the index closing levels of these two indices. The Weighting Factors are further explained in the following paragraphs.

#### Number of shares

The Number of shares are calculated such that:

- The Euronext® Eurozone Screened Climate Ambition 35 EW Index will have a weight of 60%
- The Euronext® US Screened Climate Ambition 25 EW Index will have a weight of 40%

The number of shares are determined based on the closing index levels on the day before the Review Weighting Announcement Date, generally the Tuesday before the Review Effective date,

of the indices included in the Universe. The number of shares are fixed quantities till the next review and are not impacted by Corporate Actions.

**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

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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® Transatlantic Sustainability and Climate Screened 60 GR	FR0014005GI3	TCAMP	CLAMPTR	.TCAMP	01/01/2010	1000	20/10/2021	Price (Technical only)
Euronext® Transatlantic Sustainability and Climate Screened 60 GR	FR0014005GG7	TCAMG	CLAMGTR	.TCAMG	01/01/2010	1000	20/10/2021	Gross Return
Euronext® Transatlantic Sustainability and Climate Screened 60 Decrement 50 Points	FR0014005GF9	TCAMB	CLAMBTR	.TCAMB	20/08/2021	1000	20/10/2021	Decrement 50 points on GR

### 3.2 BASE CURRENCY

The Base Currency of this index family 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.	<ul style="list-style-type: none"> <li><b>Euronext® Transatlantic Sustainability and Climate Screened 60 GR Index</b></li> </ul>
<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:	See definitions in the rulebook of underlying indices
b) List of social factors considered:	Not applicable
c) List of governance factors considered:	Not applicable
<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>	See definitions in the rulebook of underlying indices
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>	See definitions in the rulebook of underlying indices
c) Reference standards <i>Describe the international standards used in the benchmark methodology.</i>	See definitions in the rulebook of underlying indices
<b>Information updated on:</b>	20-10-2021



## Overview of Rulebooks and other documents applicable for Euronext Indices

The following documents, all available on or via the following link: <https://www.euronext.com/en/indices/index-rules> should be read in conjunction with this document or provide other relevant information for the reader.

### **BENCHMARK STATEMENT**

The Benchmark Statement identifies the primary features of an index family or families of indices in the context of the EU Benchmark regulation. For ESG based indices it also contains disclosure of ESG factors and reporting of scores.

### **COMPLIANCE STATEMENT**

The Compliance Statement provides details, for both significant and non-significant benchmarks, for which provisions the Administrator has chosen not to apply, and offers an explanation as to why it is appropriate not to apply each provision.

### **GOVERNANCE EURONEXT INDICES**

The purpose of the 'Governance Euronext Indices' is to describe the role and responsibilities of each of the governance bodies that are part of the Benchmark Administrators of Euronext.

### **RULEBOOK OF EACH FAMILY OF INDICES**

Each index is part of an index family that shares the basis for selection (universe) and which is managed in a comparable way. A separate rulebook is provided for each index family that will describe the specific features of that index family as well as specific elements of each index within that family.

### **INDEX CALCULATION AND PERIODICAL REVIEW Euronext Indices**

The Methodology Euronext describes all common aspects that apply for the

- periodical reviews, and
- the calculation of indices

### **EURONEXT INDICES CORPORATE ACTION RULES**

• treatment of corporate actions  
of indices provided by Euronext Indices.

### **EURONEXT ESG PROVIDERS METHODOLOGIES**

An overview of various methods applied by providers of ESG scorings and labels

### **PROCEDURES EURONEXT INDICES**

These rulebooks describe the various procedures that are applied for all Euronext Indices:

- Correction Policy
- Announcement Policy
- Complaints Procedure
- Consultations Procedure
- Procedure For Cessation of Indices

### **RULES OF PROCEDURE INDEPENDENT SUPERVISORS**

For each Independent Supervisor Euronext publishes a 'Rules of Procedure' that describes the responsibilities and composition of each Independent Supervisor.

### **BENCHMARK OVERSIGHT COMMITTEE CHARTER**

The Benchmark Oversight Committee Charter describes the role and responsibilities of the Benchmark Oversight Committee.