

METRICS FOR US IRS 871(M) INDEX QUALIFICATION

June 2024

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Mnemonic	ISIN	Name	Number of components	Only Long positions	Weighting of largest US equity held (%)	Cumulative Weighting of the 5 largest US equities held (%)	Rebalancing criteria	Annual Dividend Yield (%)	Futures or Options listed	Cumulative Weighting of all US equities held (%)
LC3WP	FR0013522588	Euronext Low Carbon 300 World PAB	301	True	9.49	17.38	See Euronext rulebook	2.15	False	42.3
LC3W	FR0013522596	Euronext Low Carbon 300 World PAB NR	301	True	9.49	17.38	See Euronext rulebook	2.15	False	42.3
LC3WG	FR0013522604	Euronext Low Carbon 300 World PAB GR	301	True	9.49	17.38	See Euronext rulebook	2.15	False	42.3
ECC5P	FR0013533551	Euronext Core Euro & Global Climate Change EW	50	True	2.24	10.49	See Euronext rulebook	2.77	False	10.49
ECC5N	FR0013533569	Euronext Core Euro & Global Climate Change EW NR	50	True	2.24	10.49	See Euronext rulebook	2.77	False	10.49
ECC5G	FR0013533577	Euronext Core Euro & Global Climate Change EW GR	50	True	2.24	10.49	See Euronext rulebook	2.77	False	10.49

The annual dividend yield is computed over the full calendar year preceding the year of publication of this document.

The number of components and all weights are computed as of the first business day of the year of publication of this document.

TCEPR	FR0014003BU4	Euronext Transatlantic Circular Economy 50 EW	50	True	2.16	10.32	See Euronext rulebook	3.01	False	46
TCENR	FR0014003BV2	Euronext Transatlantic Circular Economy 50 EW NR	50	True	2.16	10.32	See Euronext rulebook	3.01	False	46
TCEGR	FR0014003BX8	Euronext Transatlantic Circular Economy 50 EW GR	50	True	2.16	10.32	See Euronext rulebook	3.01	False	46
TESGP	FR0014004PQ0	Euronext CDP Environment Transatlantic EW	40	True	2.69	12.91	See Euronext rulebook	2.73	False	44.22
TESGG	FR0014004PR8	Euronext CDP Environment Transatlantic EW GR	40	True	2.69	12.91	See Euronext rulebook	2.73	False	44.22
TLESG	FR0014004PS6	Euronext CDP Environment Transatlantic EW Decrement 5%	40	True	2.69	12.91	See Euronext rulebook	2.73	False	44.22
TESGN	FR0014004PU2	Euronext CDP Environment Transatlantic EW NR	40	True	2.69	12.91	See Euronext rulebook	2.73	False	44.22
USCLA	FR0014005GE2	Euronext US Screened Climate Ambition 25 EW	25	True	4.33	21.01	See Euronext rulebook	1.56	False	100
USCLN	FR0014005GH5	Euronext US Screened Climate Ambition 25 EW NR	25	True	4.33	21.01	See Euronext rulebook	1.56	False	100
USCLG	FR0014005GK9	Euronext US Screened Climate Ambition 25 EW GR	25	True	4.33	21.01	See Euronext rulebook	1.56	False	100
USCEG	FR0014005II9	Euronext US Screened Climate Ambition 25 EW GR EUR	25	True	4.33	21.01	See Euronext rulebook	1.56	False	100
USCLE	FR0014005IJ7	Euronext US Screened Climate Ambition 25 EW EUR	25	True	4.33	21.01	See Euronext rulebook	1.56	False	100
USCEN	FR0014005IM1	Euronext US Screened Climate Ambition 25 EW NR EUR	25	True	4.33	21.01	See Euronext rulebook	1.56	False	100
TPABP	FRCLIM000106	Euronext Transatlantic PAB 50	50	True	14.83	44.09	See Euronext rulebook	1.66	False	59.82
TPABN	FRCLIM000114	Euronext Transatlantic PAB 50 NR	50	True	14.83	44.09	See Euronext rulebook	1.66	False	59.82
TPABG	FRCLIM000122	Euronext Transatlantic PAB 50 GR	50	True	14.83	44.09	See Euronext rulebook	1.66	False	59.82

PABUP	FRCLIM000148	Euronext PAB North America 50	51	True	10.2	33.65	See Euronext rulebook	1.65	False	99.39
PABUN	FRCLIM000155	Euronext PAB North America 50 NR	51	True	10.2	33.65	See Euronext rulebook	1.65	False	99.39
PABUG	FRCLIM000163	Euronext PAB North America 50 GR	51	True	10.2	33.65	See Euronext rulebook	1.65	False	99.39
PABTP	FRCLIM000205	Euronext PAB Transatlantic 50	51	True	10.38	34.72	See Euronext rulebook	2	False	72.42
PABTN	FRCLIM000213	Euronext PAB Transatlantic 50 NR	51	True	10.38	34.72	See Euronext rulebook	2	False	72.42
PABTG	FRCLIM000221	Euronext PAB Transatlantic 50 GR	51	True	10.38	34.72	See Euronext rulebook	2	False	72.42
GHCPR	FRESEG0000009	Euronext Global Health Care 50 EW ESG	50	True	2.21	10.57	See Euronext rulebook	1.27	False	66.08
GHCNR	FRESEG0000017	Euronext Global Health Care 50 EW ESG NR	50	True	2.21	10.57	See Euronext rulebook	1.27	False	66.08
GHCGR	FRESEG0000025	Euronext Global Health Care 50 EW ESG GR	50	True	2.21	10.57	See Euronext rulebook	1.27	False	66.08
EBSWP	FRESEG0000066	Euronext ESG Biodiversity Screened World	500	True	3.74	12.72	See Euronext rulebook	2.33	False	65.7
EBSWN	FRESEG0000074	Euronext ESG Biodiversity Screened World NR	500	True	3.74	12.72	See Euronext rulebook	2.33	False	65.7
EBSWG	FRESEG0000082	Euronext ESG Biodiversity Screened World GR	500	True	3.74	12.72	See Euronext rulebook	2.33	False	65.7
EBSPW	FRESEG0000140	Euronext ESG Biodiversity Screened World USD	500	True	3.74	12.72	See Euronext rulebook	2.33	False	65.7
EBSGW	FRESEG0000157	Euronext ESG Biodiversity Screened World GR USD	500	True	3.74	12.72	See Euronext rulebook	2.33	False	65.7
EBSNW	FRESEG0000165	Euronext ESG Biodiversity Screened World NR USD	500	True	3.74	12.72	See Euronext rulebook	2.33	False	65.7
LC3WD	FRESEG0000173	Euronext Low Carbon 300 World 3.5% Decrement	301	True	9.49	17.38	See Euronext rulebook	2.15	False	42.3

USC3P	FRESG0000249	Euronext US Screened Climate Ambition 35 EW	35	True	3.07	15.16	See Euronext rulebook	1.7	False	100
USC3G	FRESG0000256	Euronext US Screened Climate Ambition 35 EW GR	35	True	3.07	15.16	See Euronext rulebook	1.7	False	100
USC3N	FRESG0000264	Euronext US Screened Climate Ambition 35 EW NR	35	True	3.07	15.16	See Euronext rulebook	1.7	False	100
UC3PE	FRESG0000272	Euronext US Screened Climate Ambition 35 EW EUR	35	True	3.07	15.16	See Euronext rulebook	1.7	False	100
UC3EG	FRESG0000280	Euronext US Screened Climate Ambition 35 EW GR EUR	35	True	3.07	15.16	See Euronext rulebook	1.7	False	100
UC3EN	FRESG0000298	Euronext US Screened Climate Ambition 35 EW NR EUR	35	True	3.07	15.16	See Euronext rulebook	1.7	False	100
EBSTP	FRESG0000405	Euronext ESG Biodiversity Screened Transatlantic 80	80	True	1.37	6.76	See Euronext rulebook	2.68	False	50.4
EBSTN	FRESG0000413	Euronext ESG Biodiversity Screened Transatlantic 80 NR	80	True	1.37	6.76	See Euronext rulebook	2.68	False	50.4
EBSTG	FRESG0000421	Euronext ESG Biodiversity Screened Transatlantic 80 GR	80	True	1.37	6.76	See Euronext rulebook	2.68	False	50.4
EGSW	FRESG0000652	Euronext Environmental Goods and Services World	110	True	1.26	5.47	See Euronext rulebook	3.1	False	24.04
EGSWG	FRESG0000660	Euronext Environmental Goods and Services World GR	110	True	1.26	5.47	See Euronext rulebook	3.1	False	24.04
EGSWN	FRESG0000678	Euronext Environmental Goods and Services World NR	110	True	1.26	5.47	See Euronext rulebook	3.1	False	24.04
SGSWP	FRESG0000710	Euronext Social Goods and Services World	245	True	0.64	2.73	See Euronext rulebook	2.78	False	30.61
SGSWG	FRESG0000728	Euronext Social Goods and Services World GR	245	True	0.64	2.73	See Euronext rulebook	2.78	False	30.61
SGSWN	FRESG0000736	Euronext Social Goods and Services World NR	245	True	0.64	2.73	See Euronext rulebook	2.78	False	30.61
PIWWP	FRESG0000801	Euronext Positive Impact Water World	238	True	0.66	2.79	See Euronext rulebook	2.5	False	18.75

PIWWN	FRESG0000819	Euronext Positive Impact Water World NR	238	True	0.66	2.79	See Euronext rulebook	2.5	False	18.75
PIWWG	FRESG0000827	Euronext Positive Impact Water World GR	238	True	0.66	2.79	See Euronext rulebook	2.5	False	18.75
EBEWP	FRESG0001411	Euronext Biodiversity Enablers World	124	True	7.97	23.24	See Euronext rulebook	2.22	False	55.56
EBEWN	FRESG0001429	Euronext Biodiversity Enablers World NR	124	True	7.97	23.24	See Euronext rulebook	2.22	False	55.56
EBEWG	FRESG0001437	Euronext Biodiversity Enablers World GR	124	True	7.97	23.24	See Euronext rulebook	2.22	False	55.56
BISWP	FRESG0001445	Euronext Biodiversity Screened World	837	True	3.52	9.85	See Euronext rulebook	2.36	False	64.97
BISWN	FRESG0001452	Euronext Biodiversity Screened World NR	837	True	3.52	9.85	See Euronext rulebook	2.36	False	64.97
BISWG	FRESG0001460	Euronext Biodiversity Screened World GR	837	True	3.52	9.85	See Euronext rulebook	2.36	False	64.97
GHCER	FRESG0001528	Euronext Global Health Care 50 EW ESG ER	50	True	2.21	10.57	See Euronext rulebook	1.27	False	66.08
EAIWP	FRIX00001845	Euronext AI World	100	True	7.35	28.05	See Euronext rulebook	1.32	False	63.44
EAIWN	FRIX00001852	Euronext AI World NR	100	True	7.35	28.05	See Euronext rulebook	1.32	False	63.44
EAIWG	FRIX00001860	Euronext AI World GR	100	True	7.35	28.05	See Euronext rulebook	1.32	False	63.44
ECWPR	FRIX00002017	Euronext Cybersecurity World	50	True	23.83	57.3	See Euronext rulebook	1.68	False	84.67
ECWNR	FRIX00002025	Euronext Cybersecurity World NR	50	True	23.83	57.3	See Euronext rulebook	1.68	False	84.67
ECWGR	FRIX00002033	Euronext Cybersecurity World GR	50	True	23.83	57.3	See Euronext rulebook	1.68	False	84.67
ERGCP	NL0012645204	Euronext Reitsmarket Global Conviction	30	True	3.68	17.28	See Euronext rulebook	3.07	False	26.92

ERGCN	NL0012645212	Euronext Reitsmarket Global Conviction NR	30	True	3.68	17.28	See Euronext rulebook	3.07	False	26.92
ERGBP	NL0012645238	Euronext Reitsmarket Global Balanced	40	True	2.62	12.94	See Euronext rulebook	3.05	False	34.67
ERGBN	NL0012645246	Euronext Reitsmarket Global Balanced NR	40	True	2.62	12.94	See Euronext rulebook	3.05	False	34.67
ERGSP	NL0012838809	EN RM GRESB Global Sustainable	30	True	3.9	18.03	See Euronext rulebook	3.43	False	18.03
ERGSN	NL0012939060	EN RM GRESB Global Sustainable NR	30	True	3.9	18.03	See Euronext rulebook	3.43	False	18.03
EUS5P	NL0013216468	EN Transatlantic 50 EW	50	True	2.12	10.38	See Euronext rulebook	2.86	False	30.21
EUS5N	NL0013216476	EN Transatlantic 50 EW NR	50	True	2.12	10.38	See Euronext rulebook	2.86	False	30.21
EUS5G	NL0013216484	EN Transatlantic 50 EW GR	50	True	2.12	10.38	See Euronext rulebook	2.86	False	30.21
WLENP	NL0013352602	Euronext CDP Environment World EW	40	True	2.69	12.87	See Euronext rulebook	2.64	False	44.38
WLENN	NL0013352610	Euronext CDP Environment World EW NR	40	True	2.69	12.87	See Euronext rulebook	2.64	False	44.38
WLENG	NL0013352628	Euronext CDP Environment World EW GR	40	True	2.69	12.87	See Euronext rulebook	2.64	False	44.38
ESGTP	NL0013908775	Euronext Transatlantic ESG Leaders 60 EW	60	True	1.79	8.83	See Euronext rulebook	2.9	False	33.55
ESGTN	NL0013908783	Euronext Transatlantic ESG Leaders 60 EW NR	60	True	1.79	8.83	See Euronext rulebook	2.9	False	33.55
ESGTG	NL0013908791	Euronext Transatlantic ESG Leaders 60 EW GR	60	True	1.79	8.83	See Euronext rulebook	2.9	False	33.55
WESGP	NL0013940984	Euronext CDP Environment ESG World EW	40	True	2.69	12.91	See Euronext rulebook	2.73	False	44.22
WESGN	NL0013940992	Euronext CDP Environment ESG World EW NR	40	True	2.69	12.91	See Euronext rulebook	2.73	False	44.22

WESGG	NL0013941008	Euronext CDP Environment ESG World EW GR	40	True	2.69	12.91	See Euronext rulebook	2.73	False	44.22
EUEPR	NL0015000A61	Euronext US ESG 20 EW	20	True	5.34	26.33	See Euronext rulebook	2	False	100
EUENR	NL0015000A79	Euronext US ESG 20 EW NR	20	True	5.34	26.33	See Euronext rulebook	2	False	100
EUEGR	NL0015000A87	Euronext US ESG 20 EW GR	20	True	5.34	26.33	See Euronext rulebook	2	False	100
ETEGN	NL0015000BQ3	Euronext Transatlantic Environment 50 NR	50	True	9.49	26.12	See Euronext rulebook	2.24	False	50.24
ETE5G	NL0015000BV3	Euronext Transatlantic Environment 50 GR	50	True	9.49	26.12	See Euronext rulebook	2.24	False	50.24
ETE5P	NL0015000BX9	Euronext Transatlantic Environment 50	50	True	9.49	26.12	See Euronext rulebook	2.24	False	50.24
EWCSG	NL0015000E75	Euronext World Country Selection GR	1091	True	5.46	17.65	See Euronext rulebook	1.94	False	78.44
EWCSP	NL0015000E91	Euronext World Country Selection	1091	True	5.46	17.65	See Euronext rulebook	1.94	False	78.44
EVEWG	NL0015000EA1	Euronext V.E ESG World-Select 75 Bund/SV GR	76	True	7.73	24.63	See Euronext rulebook	2.1	False	82.18
EWCSN	NL0015000EB9	Euronext World Country Selection NR	1091	True	5.46	17.65	See Euronext rulebook	1.94	False	78.44
EVEWP	NL0015000ED5	Euronext V.E ESG World-Select 75 Bund/SV	76	True	7.73	24.63	See Euronext rulebook	2.1	False	82.18
EVEWN	NL0015000EG8	Euronext V.E ESG World-Select 75 Bund/SV NR	76	True	7.73	24.63	See Euronext rulebook	2.1	False	82.18
ENDMG	NL0015000I63	Euronext Developed Market GR	1537	True	4.72	15.24	See Euronext rulebook	2.1	False	67.77
ENDMN	NL0015000I71	Euronext Developed Market NR	1537	True	4.72	15.24	See Euronext rulebook	2.1	False	67.77
ENDMP	NL0015000I89	Euronext Developed Market	1537	True	4.72	15.24	See Euronext rulebook	2.1	False	67.77

ENWG	NL0015000197	Euronext World GR	1499	True	4.73	15.27	See Euronext rulebook	2.09	False	67.89
ENWN	NL00150001A2	Euronext World NR	1499	True	4.73	15.27	See Euronext rulebook	2.09	False	67.89
ENWP	NL00150001B0	Euronext World	1499	True	4.73	15.27	See Euronext rulebook	2.09	False	67.89
NA500	NL0015436114	Euronext North America 500	500	True	6.7	21.63	See Euronext rulebook	1.67	False	96.15
NA5NR	NL0015436122	Euronext North America 500 NR	500	True	6.7	21.63	See Euronext rulebook	1.67	False	96.15
NA5GR	NL0015436130	Euronext North America 500 GR	500	True	6.7	21.63	See Euronext rulebook	1.67	False	96.15
EDWEP	NLESG0000048	Euronext Developed World ESG Screened	1433	True	5.14	16.61	See Euronext rulebook	1.95	False	68.63
EDWEN	NLESG0000055	Euronext Developed World ESG Screened NR	1433	True	5.14	16.61	See Euronext rulebook	1.95	False	68.63
EDWEG	NLESG0000063	Euronext Developed World ESG Screened GR	1433	True	5.14	16.61	See Euronext rulebook	1.95	False	68.63
EDMPU	NLIX00000009	Euronext Developed Market USD	1537	True	4.72	15.24	See Euronext rulebook	2.1	False	67.77
EDMNU	NLIX00000017	Euronext Developed Market NR USD	1537	True	4.72	15.24	See Euronext rulebook	2.1	False	67.77
EDMGU	NLIX00000025	Euronext Developed Market GR USD	1537	True	4.72	15.24	See Euronext rulebook	2.1	False	67.77
ENTP	NLIX00000926	Euronext Transatlantic	1000	True	5.3	17.11	See Euronext rulebook	1.99	False	76.08
ENTN	NLIX00000934	Euronext Transatlantic NR	1000	True	5.3	17.11	See Euronext rulebook	1.99	False	76.08
ENTG	NLIX00000942	Euronext Transatlantic GR	1000	True	5.3	17.11	See Euronext rulebook	1.99	False	76.08
HSPAP	NLIX00000959	Euronext Helios Space All-Share	51	True	8.57	10.12	See Euronext rulebook	1.27	False	10.13

HSPAN	NLIX00000967	Euronext Helios Space All-Share NR	51	True	8.57	10.12	See Euronext rulebook	1.27	False	10.13
HSPAG	NLIX00000975	Euronext Helios Space All-Share GR	51	True	8.57	10.12	See Euronext rulebook	1.27	False	10.13
HSPCP	NLIX00000983	Euronext Helios Space	32	True	8.68	10.21	See Euronext rulebook	1.28	False	10.21
HSPCN	NLIX00000991	Euronext Helios Space NR	32	True	8.68	10.21	See Euronext rulebook	1.28	False	10.21
HSPCG	NLIX00001007	Euronext Helios Space GR	32	True	8.68	10.21	See Euronext rulebook	1.28	False	10.21
ENZTP	NLIX00001015	Euronext EZ Transatlantic	800	True	5.83	18.84	See Euronext rulebook	1.86	False	83.75
ENZTN	NLIX00001023	Euronext EZ Transatlantic NR	800	True	5.83	18.84	See Euronext rulebook	1.86	False	83.75
ENZTG	NLIX00001031	Euronext EZ Transatlantic GR	800	True	5.83	18.84	See Euronext rulebook	1.86	False	83.75
EDWP	NLIX00001577	Euronext Developed World	1700	True	4.54	14.66	See Euronext rulebook	2.04	False	69.4
DNAP	NLIX00001668	Euronext Developed North America	703	True	6.27	20.25	See Euronext rulebook	1.63	False	95.79
DNAN	NLIX00001676	Euronext Developed North America NR	703	True	6.27	20.25	See Euronext rulebook	1.63	False	95.79
DNAG	NLIX00001684	Euronext Developed North America GR	703	True	6.27	20.25	See Euronext rulebook	1.63	False	95.79
EUSP	NLIX00001783	Euronext USA	626	True	6.54	21.14	See Euronext rulebook	1.55	False	100
EUSN	NLIX00001791	Euronext USA NR	626	True	6.54	21.14	See Euronext rulebook	1.55	False	100
EUSG	NLIX00001809	Euronext USA GR	626	True	6.54	21.14	See Euronext rulebook	1.55	False	100
ENVW	QS0011250840	EN Vigeo World 120	120	True	0.84	4.11	See Euronext rulebook	3.82	False	20.95

ENVWN	QS0011250857	EN Vigeo W 120 NR	120	True	0.84	4.11	See Euronext rulebook	3.82	False	20.95
ENVWG	QS0011250865	EN Vigeo W 120 GR	120	True	0.84	4.11	See Euronext rulebook	3.82	False	20.95
ENVU	QS0011256169	EN Vigeo US 50	50	True	2.48	11.68	See Euronext rulebook	2.81	False	100
ENVN	QS0011256185	EN Vigeo US 50 NR	50	True	2.48	11.68	See Euronext rulebook	2.81	False	100
ENVG	QS0011256193	EN Vigeo US 50 GR	50	True	2.48	11.68	See Euronext rulebook	2.81	False	100