INDEX RULE BOOK

Euronext Athens ESG Tilted Index Family

Version 26-01

Effective from 09-11-2026

indices.euronext.com

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1. GENERAL

This document is applicable to the Euronext Athens ESG Tilted Index family ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Athens ESG tilted Index family is designed to reflect the price level trends in the trading of shares listed on Euronext Athens.

Euronext Paris is the Administrator of this Index Family. Euronext acts as the supervisor of the Euronext Athens ESG Tilted Index Family.

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VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
26-01	9 November 2026	Initial version	

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 five days before the Review Effective Date.
Review Weighting Date:	Two days before the Review Effective Date.
Review Weighting Announcement Date:	Two days before the Review Effective Date.

2.2 REVIEW SELECTION

Step 1: Index Universe

Index Universe definition

The Index Universe consists of all the companies listed in Euronext Athens.

Step 2: Eligibility screening at reviews

Liquidity screening

Companies within the Index Universe are subject to a liquidity screening. Companies listed on Euronext Athens must meet a minimum free-float requirement of 10% to be eligible.

Selection

The 30 largest companies by full market capitalization among those meeting the liquidity screening criteria constitute the selection.

2.3 PERIODICAL WEIGHTING UPDATE

Weighting method

The Index is weighted by Free Float Market Capitalization (FFMC), with an additional ESG tilt. Constituent weights are initially determined in proportion to their respective FFMC and subsequently adjusted to favour Companies with better Sustainalytics ESG Risk Scores.

The Weighting Factors are explained in the following paragraphs.

Number of shares

The Number of Shares are calculated such that each constituent will have the weight in accordance with the outcome of the weighting procedure detailed in 2.4.

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

Free Float factor

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

Capping Factor

The Capping Factor is technically set at 1, per-stock caps and other capping mechanisms are part of the weight optimization and therefore taken into account when calculating the final Constituents weights and the derived number of shares.

2.4 WEIGHT CALCULATION

For the launch composition, the Free Float Factors were sourced from FactSet and rounded to the nearest 5%. At subsequent reviews, the Free Float Factor of each company included in the Index Family will be updated based on the Free Float Factor available on the Review Cut-Off Date.

At each review, the Number of Shares will correspond to the number of shares listed as of the Review Weighting Date, considering any adjustments resulting from Corporate Actions.

Each constituent "i" first receives a base weight equal to its Free Float Market Capitalization divided by the total Free Float Market Capitalization of the selection.

$$W_i^{FFMC} = \frac{FFMC_i}{\sum_{i=1}^{p} FFMC_i}$$

With:

- w_i^{FFMC} = Free Float Market Cap Weight of constituent i in the portfolio
- P = Number of constituents in the portfolio
- $FFMC_i$=Free float market capitalization of constituent i in the portfolio

ESG Risk Score

The ESG tilt relies on the ESG Risk Score provided by Sustainalytics, for which a lower value denotes a lower ESG risk and therefore a stronger ESG profile. Where a constituent

has no ESG Risk Score at the Review Cut-Off Date, the missing value is imputed with the median ESG Risk Score of the relevant supersector at that date.

The ESG Risk Scores are standardized cross-sectionally across the selected constituents into z-scores:

$$z_i = \frac{R_i - \mu_t}{\sigma_t}$$

With:

- R_i = ESG Risk Score of the constituent i in the portfolio
- μ_t = The cross-sectional mean of the ESG Risk Score of the portfolio at each cutoff
- σ_t = The standard deviation of the ESG Risk Score of the portfolio at each cutoff

ESG tilt

An exponential tilt is applied to the standardised scores to obtain a tilt multiplier:

$$t_i = \min\{\max(e^{-\lambda \cdot z_i}, 0.80), 1.20\}$$

With:

- λ = tilt parameter equal to 0.20
- t_i = The tilt which is going to be applied to the weights of the index

As a result, Companies with a lower ESG Risk Score are overweighted ($t_i > 1$) and Companies with a higher ESG Risk Score are underweighted ($t_i < 1$) relative to their base weight.

Index Weights

The final weight W_i of each constituent is obtained by applying the tilt multiplier to the base weight and normalising so that the weights sum to 100%:

$$W_i^{tilted} = \frac{W_i^{FFMC} \cdot t_i}{\sum_{i=1}^{p}(W_i^{FFMC} \cdot t_i)}$$

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom-berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Athens ESG Tilted	FRESG0004019	ATTPR	ATESGTPR	.ATTPR	2014-12-31	3000	2026-11-09	Price Return
Euronext Athens ESG Tilted GR	FRESG0004027	ATTGR	ATESGTGR	.ATTGR	2014-12-31	3000	2026-11-09	Gross Return
Euronext Athens ESG Tilted NR	FRESG0004035	ATTNR	ATESGTNR	.ATTNR	2014-12-31	3000	2026-11-09	Net Return

3.2 BASE CURRENCY

The Base Currency of this index family is Euro.

3.3 PUBLICATION

The level of the Indices is in principle published every 15 seconds starting from 09:00. Index levels published before the official opening level is published are considered pre-opening index levels.

The official opening level is the first level published after a share price is available for all Companies included in the Index.

If share prices are not available for all constituents five minutes after Euronext Markets started regular daytime trading, the official opening level will be published as soon as the Companies whose share prices are available on the current trading day represent at least 80% of the value of the index at the close of the previous trading day.

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 Athens ESG Tilted**
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:	Weighting only. The company overall score in the Sustainalytics ESG Risk Rating is used to tilt the Free Float Market Capitalization weights, a lower ESG Risk Score leading to a higher weight. No environmental exclusion and no environmental selection criterion is applied.
b) List of social factors considered:	- No social exclusion or social selection criterion is applied.
c) List of governance factors considered:	- No social exclusion or social selection criterion is applied.
a) Data input. *(i) Describe whether the data are reported, modelled or, sourced internally or externally.* *(ii) Where the data are reported, modelled or sourced externally, please name the third party data provider.*	**Sustainalytics:** - Company overall score in the ESG Risk Rating. Sustainalytics applies several measures to ensure consistency in application of the methodology. Firstly, all analysis is conducted in line with our methodology and guidelines. This ensures that research, particularly when qualitative in nature, remains consistent. The data we use include publicly disclosed, Artificial Intelligence (AI) and assessments by our experienced analysts. Artificial Intelligence: Sustainalytics sources issuer disclosures through the use of artificial intelligence. Once the sources have been identified, they are thoroughly assessed by our analyst team for completeness and consistency, and for interpretation. In addition, before publication of the ESG Risk Ratings and Research, issuers are contacted for feedback. Issuers are also contacted in case of a significant or severe Controversy. When issuers can provide sufficient proof for management indicators, this will be taken into consideration. Publicly disclosed information: Sustainalytics' issuer research is based on publicly disclosed information. On a daily basis we screen over 80,000 media sources using artificial intelligence, sourced by LexisNexis. As part of our research cycle, we do give issuers the opportunity to give feedback on our findings. If they can provide sufficient proof, we will take this into consideration. The response rate of issuers has

	increased substantially in the recent years, reflecting the recognition of corporates that ESG issues are material and affect their ability to attract investors. Analyst Research: Sustainalytics has over 650 data analysts and specialists focused on fund collection and processing, quality assurance, fund company relationships, and client support which is a significantly larger team than our closest competitor. This team is situated across our global offices in 27 countries and the local presence ensures that we understand the distinct nuances of the underlying content and our customer needs in every country and region. To maximise our data processing speed and efficiency, we take advantage of our geographical dispersion to collect the most relevant data by country and investment type and to keep our "data factory" working 24 hours a day.
b) Verification of data and guaranteeing the quality of those data. *Describe how data are verified and how the quality of those data is ensured.*	Sustainalytics: Data Quality - Operational Management: Business processes and tools are in place for universe maintenance, research planning, monitoring of timely publication and tracking of production targets. Productivity Tools: Our internal research platforms and databases are continuously enhanced to ensure research data integrity as well as efficient data collection and processing. - Data Management: Systems are in place for the periodic collection and verification of non-research data (e.g. company identifiers) and ensuring the integrity of all data points from backend to front-end. - Automated end-of-gate quality checks: Daily automated quality control systems are in place to ensure the accuracy and integrity of ESG Ratings pre-publication, flagging outliers and unusual patterns to avoid unwarranted rating volatility. - Data Delivery Systems: Our online client portal (Global Access) and data services are maintained daily and continuously improved to give a comprehensive and accurate representation of our products. - Data Deliverables: Automated and manual quality assurance checks are run on all periodic and one-off custom client deliverables. Product/Service Quality - Research Product Innovation: As we continuously expand and improve our offering, the client impact of any structural product changes is thoroughly assessed prior to implementation. - Service Innovation: As we continuously expand and

	improve our digital services to clients, any new features are thoroughly tested before being released to clients. - New Product Launches: A well-defined Stage-Gate process has been put in place to carefully manage product launches and ensure quality, at the launch and beyond.
c) Reference standards *Describe the international standards used in the benchmark methodology.*	Sustainalytics: Through our norms based screening, Global Standard Screening, we cover a broad range of international norms and standards including the UN Global Compact Principles (UNGC), UN Guiding Principles on Business and Human Rights (UNGPs), OECD Guidelines for Multinational Enterprises and Related Conventions
Information updated on:	9th November 2026