

INDEX RULE BOOK

Euronext Developed World ESG Index

Euronext Developed World ESG,
Euronext Developed Europe ESG,
Euronext Developed Eurozone ESG,
Euronext USA ESG,
Euronext Transatlantic ESG

Version 25-01

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1. GENERAL

This document is applicable to the Euronext Developed World ESG (“Index Family”), which consists of all the Indices as mentioned in the Reference Table.

The Index Family is designed to reflect the price level trends in Large and Mid cap shares in global developed markets, meeting certain ESG criteria.

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
25-01	25-08-2025	First 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 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 indices specified below:

- Euronext Developed World ESG: Euronext Developed World Index
- Euronext Developed Europe ESG: Euronext Developed Europe Index
- Euronext Developed Eurozone ESG: Euronext Developed Eurozone Index
- Euronext USA ESG: Euronext USA Index
- Euronext Transatlantic ESG: companies included in either the Euronext Developed Eurozone Index or the Euronext USA Index

Step 2 : Eligibility Screening at reviews

Global Standards Screening

Companies that are assessed to be Non-Compliant with the UN Global Compact principles, UN Guiding Principles on Business and Human Rights (UNGPs), OECD Guidelines for Multinational Enterprises and ILO Conventions as determined by Sustainalytics are not eligible for inclusion in the index.

Exclusion type	Description	Sustainalytics Field Id
Global Standards Screening	Companies flagged "Non-compliant" are excluded	231112111799

Product involvement Screening

Companies that are involved in the following products, and related thresholds as assessed by Sustainalytics are not eligible:

Exclusion type	Description	Exclusion revenues criteria	Sustainalytics Field Id
Tobacco	- Companies with any revenue involvement in the Production of Tobacco.	Any involvement	172911112999
Thermal Coal	- Companies with revenues larger or equal to 1% derived from Thermal Coal Extraction are excluded.	$\geq 1\%$	171025111199
Oil	- Companies with revenues larger or equal to 10% in Oil Production (including the following activities: exploration, production, transportation, storage, refining)	Sum of all $\geq 10\%$	171114221199 171114261199 171114301199
Gas	- Companies with revenues larger or equal to 50% in Gas Production (including the following activities: exploration, production, transportation, storage, refining)	Sum of all $\geq 50\%$	171114201199 171114241199 171114281199
Fossil Fuel power generation	- Companies with revenues larger or equal to 50% derived from Thermal Coal Power Generation or Oil & Gas Generation	Sum of both $\geq 50\%$	171025141199 171114141199
Controversial Weapons (Tailor-made and essential)	- Controversial Weapons Tailor-made and essential involvement in : Anti-Personnel Mines; Biological and Chemical Weapons; Cluster Munitions	Companies are excluded if they have any involvement, where the Category of Involvement ID is CW1, and the Type of Weapon ID is either BC (Biological/Chemical), AP (Anti-Personnel Mines), or CM (Cluster Munitions).	171611102999 211010122999
Controversial Weapons (non-tailor-made or non-essential)	- Controversial Weapons non-tailor-made or non-essential involvement in : Anti-Personnel Mines; Biological and Chemical	Companies are excluded if they have any involvement, where the Category of Involvement ID is CW3, and the Type of	171613102999 211010122999

	Weapons; Munitions	Cluster	Weapon ID is either BC (Biological/Chemical), AP (Anti-Personnel Mines), or CM (Cluster Munitions).	
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ESG Risk Score screening

Out of the Index Universe, the 30% of Companies with the highest ESG Risk Score (181110112399), as assessed by Sustainalytics, are excluded.

Please note that Companies not having an ESG Risk Score assigned by Sustainalytics are not eligible either.

If multiple companies have the same ESG Risk Score, they are assigned the same percentile rank, and are treated equally in the exclusion process.

Step 3: Selection Ranking

No selection ranking is applied.

Step 4: Selection of constituents at the reviews

All eligible companies are selected in the composition of the index.

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, taking into account adjustments due to Corporate Actions.

Free Float factor

The Free Float Factor is determined based on the Review Cut-off Date.

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 Developed Europe ESG	FRESG0003086	EDEEP	EDEESGSP	.EDEEP	31-12-2009	1000	25-08-2025	Price Return
Euronext Developed Europe ESG GR	FRESG0003094	EDEEG	EDEESGSG	.EDEEG	31-12-2009	1000	25-08-2025	Gross Return
Euronext Developed Europe ESG NR	FRESG0003102	EDEEN	EDEESGSN	.EDEEN	31-12-2009	1000	25-08-2025	Net Return
Euronext Developed Eurozone ESG	FRESG0003144	EDZEP	EDEZESP	.EDZEP	31-12-2009	1000	25-08-2025	Price Return
Euronext Developed Eurozone ESG GR	FRESG0003151	EDZEG	EDEZESG	.EDZEG	31-12-2009	1000	25-08-2025	Gross Return
Euronext Developed Eurozone ESG NR	FRESG0003169	EDZEN	EDEZESN	.EDZEN	31-12-2009	1000	25-08-2025	Net Return
Euronext Transatlantic ESG	FRESG0003201	ETEP	ETESGSP	.ETEP	31-12-2009	1000	25-08-2025	Price Return
Euronext Transatlantic ESG GR	FRESG0003219	ETEG	ETESGSG	.ETEG	31-12-2009	1000	25-08-2025	Gross Return
Euronext Transatlantic ESG NR	FRESG0003227	ETEN	ETESGSN	.ETEN	31-12-2009	1000	25-08-2025	Net Return
Euronext USA ESG	FRESG0003268	EUEP	EUESGSP	.EUEP	31-12-2009	1000	25-08-2025	Price Return
Euronext USA ESG GR	FRESG0003276	EUEG	EUESGSG	.EUEG	31-12-2009	1000	25-08-2025	Gross Return
Euronext USA ESG NR	FRESG0003284	EUEN	EUESGSN	.EUEN	31-12-2009	1000	25-08-2025	Net Return
Euronext Developed World ESG	FRESG0003326	EDWPE	EDWESGSP	.EDWPE	31-12-2009	1000	25-08-2025	Price Return
Euronext Developed World ESG GR	FRESG0003334	EDWGE	EDWESGSG	.EDWGE	31-12-2009	1000	25-08-2025	Gross Return
Euronext Developed World ESG NR	FRESG0003342	EDWNE	EDWESGSN	.EDWNE	31-12-2009	1000	25-08-2025	Net Return

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	
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 Developed World ESG
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>Exclusion:</p> <ul style="list-style-type: none"> - Global Standards Screening - Revenue involvement in tobacco production - Revenue involvement in Thermal Coal Extraction - Revenue involvement in Oil & gas production, exploration, transportation, storage, refining or supporting products / services - Revenue involvement in Power generation from thermal coal or Oil & gas - Revenue involvement in controversial weapons - ESG Risk Score
b) List of social factors considered:	<ul style="list-style-type: none"> - Global Standards Screening - ESG Risk Score
c) List of governance factors considered:	<ul style="list-style-type: none"> - Global Standards Screening - ESG Risk Score
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>Sustainalytics:</p> <ul style="list-style-type: none"> - Global Standards Screening - Revenue involvement in tobacco production or tobacco distribution - Revenue involvement in Thermal Coal Extraction - Revenue involvement in Oil & gas production, exploration, transportation, storage, refining or supporting products / services - Revenue involvement in Power generation from thermal coal or Oil & gas - Revenue involvement in controversial weapons - ESG Risk Score <p>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</p>

	<p>qualitative in nature, remains consistent. The data we use includes publicly disclosed, Artificial Intelligence (AI) and assessments by our experienced analysts.</p> <p>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.</p> <p>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 over the recent years, reflecting the recognition of corporates that ESG issues are material and affect their ability to attract investors.</p> <p>Analyst Research: Sustainalytics have 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.</p> <p>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.</p>
<p>b) Verification of data and guaranteeing the quality of those data.</p> <p><i>Describe how data are verified and how the quality of those data is ensured.</i></p>	<p>Sustainalytics:</p> <p>Data Quality</p> <ul style="list-style-type: none"> - 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 on-off custom client deliverables. <p>Product/Service Quality</p> <ul style="list-style-type: none"> - 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.

	<p>- Service Innovation: As we continuously expand and improve our digital services to clients, any new features are thoroughly tested before being released to clients.</p> <p>- 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.</p>
<p>c) Reference standards</p> <p><i>Describe the international standards used in the benchmark methodology.</i></p>	<p>Sustainalytics:</p> <p>Through our norms based screening, Global Standard Screening, we cover a broad range of international norms and standards including; UN Global Compact Principles (UNGC), UN Guiding Principles on Business and Human Rights (UNGPs), OECD Guidelines for Multinational Enterprises and Related Conventions.</p>
Information updated on:	August 2025