INDEX RULE BOOK

EURONEXT® GLOBAL HEALTH CARE 50 EW ESG

Version 23-01

Effective from 16 Oct 2022

indices.euronext.com

For further information in relation to Euronext Indices please contact: index-team@euronext.com

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1. GENERAL

This document is applicable to the Euronext® Global Health Care 50 EW ESG ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Global Health Care 50 EW ESG 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.

Euronext N.V. or its subsidiaries (hereinafter jointly "Euronext") owns all intellectual and other property rights to the index, including the name, the composition and the calculation of the index. Information regarding trademarks and intellectual property rights of Euronext is located at https://www.euronext.com/terms-use .

VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
21-01		initial version	
21-02	-	restyled version in view of newly published Calculation and Corporate Actions rulebooks	
22-01	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® Developed Market index belonging to the ICB Industry Health Care (20).

At review means included in the reference index after the Review Effective Date.

Step 2: Eligibility screening at reviews

Step2a: ESG screening

Companies with an ESG score, as defined by Moody's ESG Solutions, strictly lower than 30 are not eligible.

Background on the scores can be found in the Euronext ESG Providers Methodologies rulebook.

Step2b: Critical controversy screening

Companies with an active critical controversy as determined by Moody's ESG Solutions are not eligible.

Step 3: Selection Ranking

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

Step 4: Selection of constituents at the reviews

The 50 highest ranking Companies are selected.

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 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® Global Health Care 50 EW ESG	FRESG0000009	GHCPR	HEALESGP	.GHCPR	01/01/2010	1000	03/11/2021	Price Return
Euronext® Global Health Care 50 EW ESG NR	FRESG0000017	GHCNR	-	.GHCNR	01/01/2010	1000	03/11/2021	Net Return
Euronext® Global Health Care 50 EW ESG GR	FRESG0000025	GHCGR	HEALESGG	.GHCGR	01/01/2010	1000	03/11/2021	Gross Return
Euronext® Global Health Care 50 EW ESG Decrement 5%	FRESG0000033	GHCD5	HEALESG5	.GHCD5	01/01/2010	1000	03/11/2021	Decrement Return 5% on NR
Euronext Global Health Care 50 EW ESG ER	FRESG0001528	GHCER	-	. GHCER	01/01/2010	1000	-	Excess Return on NR Using ESTR

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 Global Health Care 50 EW 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:	Companies are excluded from the universe if •ESG Score < 30 •Facing Critical Controversies
b) List of social factors considered:	*see a)*
c) List of governance factors considered:	*see a)*
Item 6. Data and standards used.	
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.*	Moody's ESG Solutions: Section 10 provided detailed definitions
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.*	Moody's ESG Solutions represents and warrants that to the best of its knowledge the Methodology is robust and reliable, rigorous and capable of validating and verifying including, but not limited to, the following: • 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.
c) Reference standards *Describe the international standards used in the benchmark methodology.*	Moody's ESG Solutions: the methodology behind ESG performance indicators and the assessment of controversies severity is based on the following international standards : • 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 • TFCD recommendations • Paris Agreement (UNFCCC)
Information updated on:	• 3 November 2021