Index Rule Book

Euronext Green Planet E Index Family

Version 25-01

Effective from 26 March 2025

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 Green Planet E family ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Green Planet E family is designed to reflect the price level trends in the trading of shares listed in the Eurozone.

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	15-12-2021	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
25-01	26-03-2025	Change of data provider and methodology	

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 Eurozone 300 index; at reviews this means included after the Review Effective Date.

Step 2: Eligibility screening at reviews

At reviews the companies included in the Index Universe facing a controversy of severity level 'RED' with regards to United Nations Global Compact, as determined by ISS ESG are excluded.

From the Index Universe, the 150 Companies with highest Environment rating score as assigned by ISS ESG are eligible. In case of an equal score the Company with the highest free float market capitalization will rank higher.

The Euronext ESG Providers Methodologies document gives a detailed background on various scoring methodologies.

Step 3: Selection Ranking

The eligible Companies are ranked by Free float market capitalization.

Step 4: Selection of constituents at the reviews

The 50 highest ranking eligible Companies in terms free float market capitalization are selected.

2.3 PERIODICAL WEIGHTING UPDATE

Weighting method

The index is Non-Market Capitalization weighted, Normalized Environment rating score.

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 weight in the Index according to the respective Environment rating score as provided by ISS ESG. The Number of Shares will be rounded to the nearest whole number.

The weighting of each constituent at the review date reflects the score of the Company divided by the total sum of the scores of all constituents.

$$Normalized\ Escore_{i,t} = \frac{Escore_{i,t}}{\sum_i Escore_{i,t}}$$

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® Green Planet E	FR0013457850	GRE5P	GRE5P	.GRE5P	31/12/2005	1000	06-11-19	Price
Euronext® Green Planet E NR	FR0013457868	GRE5N	GRE5N	.GRE5N	31/12/2005	1000	06-11-19	Net Return
Euronext® Green Planet E GR	FR0013457876	GRE5G	GRE5G	.GRE5G	31/12/2005	1000	06-11-19	Gross Return
Euronext® Green Planet E Decrement 5%	FR0013457892	GRE50	GREENE50	.GRE50	31/12/2005	1000	06-11-19	Decrement 5% on NR
Euronext Green Planet E Decrement 5% GR	FR0013460060	GREG5	GREG5	.GREG5	31/12/2005	1000	13-11-19	Decrement 5% on GR

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.

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 Green Planet E Index**
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:	• NBSOverallFlag • EnvRatingNumeric
b) List of social factors considered:	• NBSOverallFlag
c) List of governance factors considered:	• NBSOverallFlag
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.*	ISS ESG provides : • NBSOverallFlag This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's link with any breaches of international standards. The "Red" value covers instances of a failure to respect established norms which has been verified by an authoritative body and where the issue remains unaddressed. The "Amber" value covers instances where the issuer has entered contract(s) that would, when actualized, lead to a failure to respect established norms; where there are credible allegations that the issuer is involved in a failure to respect an established norm; where the failure to respect established norms has been verified, yet the issuer is implementing remedial measures; or where there are credible allegations but there is fragmentary information about the issuer's ongoing involvement. The "Green" value covers instances where there are allegations of a failure to respect international norms, but the information is fragmentary or the severity has yet to be established; where the incidents are not severe and the issuer has committed to improve its practice, but the issue is not yet fully addressed. • Environmental Rating score This factor provides a numeric score from 1 (D-) to 4 (A+) linked to the rated entity's Environmental rating. For funds and other aggregated issuers, the score is the weighted average of aggregated Environmental rating values from holdings. The Environmental rating is based on an assessment of performance across key environmental metrics including energy management, water risk and impact, waste management, eco-

	efficiency, sector specific environmental aspects along the value chain, and other issues.
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.*	ISS ESG 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.
	ISS ESG:
	
	Norm-Based Research is aligned with the Principles of the U.N. Global Compact and the OECD Guidelines for Multinational Enterprises. These globally endorsed standards translate obligations established in international norms into expectations of what constitutes Responsible Business Conduct. Principles of international law referenced and translated for business in leading global frameworks for Responsible Business Conduct include the following:
	
	• Human rights (among others):
	  ○ The International Covenant on Civil and Political Rights (ICCPR)
	  ○ The International Covenant on Economic, Social and Cultural Rights (ICESCR)
	  ○ The Geneva Conventions
	• Labour rights:
	  ○ International Labour Organization (ILO) Conventions
	• Environmental standards (among others):
	  ○ The Rio Declaration on Environment and Development
	  ○ The Convention on Biological Diversity
	  ○ The UN Framework Convention on Climate Change
	  ○ The Paris Agreement
	• Anti-corruption standards:
	  ○ The UN Convention against Corruption
	
	Regarding Controversial Weapons, these are the relevant standards:
	
	• Anti-personnel mines: Convention on the Prohibition of the Use, Stockpiling, Production and Transfer of Anti-Personnel Mines and on Their Destruction
	• Biological weapons: Convention on the Prohibition of the Development, Production and Stockpiling of Bacteriological

	(Biological) and Toxin Weapons and on their Destruction • Chemical weapons: Convention on the Prohibition of the Development, Production, Stockpiling and Use of Chemical Weapons and on their Destruction • Cluster munitions: Convention on Cluster Munitions • Nuclear weapons: Treaty on the Non-Proliferation of Nuclear Weapons and the International Court of Justice's Advisory Opinion on the Legality of the Threat or Use of Nuclear Weapons as well as the Treaty on the Prohibition of Nuclear Weapon
Information updated on:	March 2025