

INDEX RULE BOOK

Euronext World Social Goods and Services Index Family

Version 23-01

Effective from 18 July 2023

indices.euronext.com

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use> .

© 2023, Euronext N.V. - All rights reserved.

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

Index

1. General	2
Version notes	2
2. Index reviews	3
2.1 Review frequency and relevant dates	3
2.2 Review Selection	3
2.3 Periodical Weighting Update	4
3. References	5
3.1 Reference Table	5
3.2 Base currency	5
3.3 Publication	5
4. ESG Disclosures	5

1. GENERAL

This document is applicable to the Euronext Social Goods and Services World family ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Social Goods and Services World 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.

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
22-01	27/07/2023	Initial version	
23-01	18/07/2023	Update ESG Disclosures	

2. INDEX REVIEWS

2.1 REVIEW FREQUENCY AND RELEVANT DATES

Review frequency: Annual

Review Effective Date: After the market close of the second Friday April.

Review Cut-Off Date: After the market close of the first Friday of April.

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

Step 2: Eligibility screening at reviews

From the index universe, the Companies with the following characteristics, as determined by Moody's ESG, are not eligible:

- Facing Active Critical Controversies
- Facing UNGC Critical Controversies
- Companies with any involvement in the Production of Tobacco
- Companies with any involvement in Coal or Thermal coal mining
- Companies with any involvement in Tar sand and oil shale extraction
- The worst 20% companies in terms of ESG score, as assessed by Moody's ESG, are not eligible. In case of an equal ESG score, the companies with the highest free float market capitalisation will rank better

Moody's ESG Solutions provides research datapoints related to ESG, UNGC compliance, Controversial Activities and controversies. The Euronext ESG Providers Methodologies document gives a detailed background on various scoring methodologies.

Step 3: Selection of constituents at the reviews

Eligible companies with an involvement of 5% or more in positive social products are selected, as assessed by Moody's ESG.

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 Social Goods and Services World	FRESG0000710	SGSWP	-	SGSWP	01/01/2010	1000	22/07/2022	Price
Euronext Social Goods and Services World GR	FRESG0000728	SGSWG	-	SGSWG	01/01/2010	1000	22/07/2022	Gross Return
Euronext Social Goods and Services World NR	FRESG0000736	SGSWN	-	SGSWN	01/01/2010	1000	22/07/2022	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 relevant markets. The level of the index is in principle published every 15 seconds. The index is calculated from 09:00 hours until Euronext Markets stop regular daytime trading on the days when the 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 Social Goods and Services World
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><i>Exclusions:</i></p> <ul style="list-style-type: none"> • Companies with Active Critical Controversies • Companies with UNGC Critical Controversies • Companies with any involvement in the Production of Tobacco • Companies with any involvement in Coal or Thermal coal mining • Companies with any involvement in Tar sand and oil shale extraction • Companies within the worst 20% ESG scores
b) List of social factors considered:	<p><i>Selection:</i></p> <p>Companies with more than 5% of involvement in positive social products</p>
c) List of governance factors considered:	-
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>The ESG Corporate Rating provides highly relevant, material and forwardlooking environmental, social and governance data and performance assessments. The ESG Corporate Rating universe covers approximately 10,000 issuers, including :</p> <ul style="list-style-type: none"> • full coverage of major stock indices of developed and emerging markets, • coverage of small and mid-cap indices in developed markets, • important non-listed bond issuers

	<p>The scope of 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:</p> <ul style="list-style-type: none"> •Human rights (among others): <ul style="list-style-type: none"> -The International Covenant on Civil and Political Rights (ICCPR) -The International Covenant on Economic, Social and Cultural Rights (ICESCR) -The Geneva Conventions •Labour rights: <ul style="list-style-type: none"> -International Labour Organization (ILO) Conventions •Environmental standards (among others): <ul style="list-style-type: none"> -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: <ul style="list-style-type: none"> -The UN Convention against Corruption
<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>A company's ESG performance is assessed with a standard set of crosssectoral indicators complemented by sector-specific ones in order to address its material ESG challenges. An Analyst Opinion complements each ESG Corporate Rating, providing a qualitative summary and analysis of central rating results in three dimensions: Sustainability Opportunities, Sustainability Risks and Governance. To ensure high quality analyses, indicators, rating structures, and results are regularly reviewed by an internal Methodology Board.</p> <p>In addition, methodology and results are regularly discussed with an external Rating Committee, which consists of highly recognized ESG experts.</p>

<p>c) Reference standards</p> <p><i>Describe the international standards used in the benchmark methodology.</i></p>	<p>Normative frameworks:</p> <ul style="list-style-type: none"> •UN Global Compact •OECD Guidelines •UN Guiding Principles •UN Sustainable Development Goals •ILO Conventions •Paris Agreement •ICCPR and ICESCR •Convention on Biological Diversity
<p>Information updated on:</p>	<p>3 November 2023</p>