INDEX RULE BOOK

Euronext Transatlantic 40 Climate Resilient Index Family

Version 26-01

Effective from 4 June 2026

indices.euronext.com

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1. GENERAL

This document is applicable to the Euronext Transatlantic 40 Climate Resilient Index Family ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Transatlantic 40 Climate Resilient Index tracks the performance of liquid European and U.S. companies, excluding issuers involved in controversial activities, notably those incompatible with the energy transition, or breaching international norms. It incorporates a forward-looking Physical Climate Risk Score, applied primarily to sectors most exposed in the short term, assessing potential enterprise-value impacts under NGFS-aligned climate scenarios to retain the most resilient companies.

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
26-01	04-06-2026	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, December.
Review Cut-Off Date:	After the market close of the penultimate Friday of February, May, August, 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 days before the Review Effective Date.

2.2 REVIEW SELECTION

Step 1: Index Universe

Index Universe definition

The Index Universe is composed of Companies belonging to the following two Regional Categories:

Eurozone Companies consists of Companies that respect both of the following criteria:

- They are included in the Euronext Eurozone 300 at the Reviews, meaning that the Company is a constituent of the Reference Index after the close of the Review Effective Date.
- They are incorporated in one of the following 11 Euro area Member States: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, Netherlands, Portugal, and Spain.

United States Companies consist of Companies that respect all of the following criteria:

- They are included in the Euronext North America 500 index (excluding companies listed on the Toronto Stock Exchange XTSE) at the Reviews, meaning that the Company is a constituent of the Reference Index after the close of the Review Effective Date.
- They are incorporated and headquartered in the United States.

Step 2 : Eligibility Screening at reviews

Companies are ranked on their Free Float Market Capitalization on the Review Cut-Off Date.
The 150 highest ranking constituents by Regional Categories are eligible.

The eligible Companies are then ranked by decreasing order on their **Physical Risk Score**.
The 80% highest ranking constituents by Regional Categories are eligible for inclusion. In case of an equal score the Company with the highest free float market capitalisation will rank higher. For the avoidance of doubt, we retain the companies with the lowest expected losses according to the paper's methodology.

The Physical Risk Score is based on the following paper:
Physical Climate Risk in the European Equity Market: Quantifying Country–Sector Heterogeneity
by Nicolas Schneider (EDHEC Climate Institute) and Vincent Bouchet (Scientific Portfolio).

Available at: [Physical Climate Risk in the United States Equity Market: Quantifying State–Sector Heterogeneity - Scientific Portfolio]

The list of Constituents is then reduced by a series of screens. The Companies with any of the following characteristics are excluded:

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	Exclusion criteria	Sustainalytics Field Id
Global Standards Screening	Companies flagged "Non-compliant"	231112111799

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

- **Controversial Weapons**

Exclusion type	Exclusion criteria	Sustainalytics Field Id
Controversial Weapons Tailor-made and essential	Category of Involvement ID = "CW1"	171611102999
Controversial Weapons Non tailor-made or non-essential	Category of Involvement ID = "CW3"	171613102999

- **Military Contracting**

Exclusion type	Exclusion criteria	Sustainalytics Field Id
Military Contracting Weapons	Derived turnover >= 5%	172111112999
Military Contracting Weapon-related products and/or services Revenue Percentage	Derived turnover >= 5%	171017141199
Military Contracting Non-weapon-related products and/or services Revenue Percentage	Derived turnover >= 1%	172115112999

- **Tobacco**

Exclusion type	Exclusion criteria	Sustainalytics Field Id
Tobacco Products Production	Derived turnover > 0%	172911112999
Tobacco Products Retail and Related Products/Services	Sum of revenue percentage >= 10%	171020141199 171020171199

- **Alcoholic Beverages**

Exclusion type	Exclusion criteria	Sustainalytics Field Id
Alcoholic Beverages Production	Derived turnover >= 1%	171311112999
Alcoholic Beverages Retail and Related Products/Services	Sum of revenue percentage >= 1%	171011141199 171011171199

- **Gambling**

Exclusion type	Exclusion criteria	Sustainalytics Field Id
Gambling Operations	Derived turnover >= 1%	171911112999
Gambling Supporting Products/Services and Specialized Equipment	Sum of revenue percentage >= 1%	171015171199 171015141199

- **Adult Entertainment**

Exclusion type	Exclusion criteria	Sustainalytics Field Id
Adult Entertainment Production & Distribution	Sum of revenue percentage >= 1%	171211112999 171213112999

- **Oil & Gas**

Exclusion type	Exclusion criteria	Sustainalytics Field Id
Companies with revenues larger or equal to 10% in Oil Production (including the following activities: exploration, production, transportation, storage, refining)	Sum of revenue percentage ≥ 10%	171114221199 171114261199 171114301199
Companies with revenues larger or equal to 50% in Gas Production (including the following activities: exploration, production, transportation, storage, refining)	Sum of revenue percentage ≥ 50%	171114201199 171114241199 171114281199

- **Unconventional Oil & Gas**

Exclusion type	Exclusion criteria	Sustainalytics Field Id
Oil Sands Extraction	Derived turnover > 0%	173012171899
Oil Sands Extraction Ownership	Category of Involvement Id = "OS2"	173012102999
Shale Energy Extraction	Derived turnover > 0%	173211112999
Shale Energy Extraction Ownership	Category of Involvement Id = "SE2"	173212102999
Arctic Oil & Gas Exploration Extraction	Derived turnover > 0%	173111112999
Arctic Oil & Gas Exploration Extraction Ownership	Category of Involvement Id = "AC2"	173112102999

- **Thermal Coal**

Exclusion type	Exclusion criteria	Sustainalytics Field Id
Thermal Coal Extraction	Derived turnover ≥ 1%	172811112999
Thermal Coal Power Generation	Derived turnover ≥ 1%	172813112999

- **Fossil Fuel Power Generation**

Exclusion type	Exclusion criteria	Sustainalytics Field Id
Companies with revenues larger or equal to 50% derived from Thermal Coal Power Generation or Oil & Gas Generation	Sum of revenue percentage ≥ 50%	171025141199 171114141199

- **Animal Testing:**

Exclusion topic	Exclusion criteria	Sustainalytics Field Id
Animal Testing Non-pharmaceutical products-Category of Involvement Id	Involvement	171415102999
Animal Testing Pharmaceutical products-Category of Involvement Id	Involvement	171411102999
Animal Testing Significant ownership (Pharmaceutical products)-Category of Involvement Id	Involvement	171414102999

Step 3: Selection Ranking

The eligible Companies are ranked by Free float market capitalisation.

Step 4: Selection of constituents at the reviews

The 20 highest ranking Constituents by Regional Categories will be selected in the index.

The index consists of 40 Companies.

2.3 PERIODICAL WEIGHTING UPDATE

Weighting method

The Index is Free Float Market Capitalisation weighted.

The Weighting Factors are explained in the following paragraphs.

Number of shares

At each Review Cut-Off Date, the number of shares included in the Index will be updated with the number of Shares listed on the Review Cut-Off Date.

Free Float factor

All Free Float Factors are updated at each Review Cut-Off Date and are determined based on the Review Cut-Off Date.

Capping Factor

A Capping Factor is calculated based on the Review Weighting Date such that:

- Individual cap: Each Company included in the index has a maximum weight of 10%.
- Sector cap: The total weight of each ICB Industry is capped at 35%.
- Geographical cap: The total weight of US Companies is set at 60%.

The calculation is performed iteratively as follows:

1. Excess weight from constituents exceeding the individual cap is redistributed proportionally among all constituents below the 10% limit.
2. Absolute weight difference from the geographical cap is redistributed proportionally among constituents in the remaining region.
3. Excess weight from sectors exceeding the sector cap is redistributed proportionally among constituents in the remaining sectors.
4. Steps 1–3 are repeated until all caps are satisfied.

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloomberg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Transatlantic 40 Climate Resilient	NLIX00012780	TRCRP	TBWIZE	.TRCRP	20/02/2006	1000	04/06/2026	Price
Euronext Transatlantic 40 Climate Resilient GR	NLIX00012798	TRCRG	TBWIZG	.TRCRG	20/02/2006	1000	04/06/2026	Gross Return
Euronext Transatlantic 40 Climate Resilient NR	NLIX00012806	TRCRN	TBWIZN	.TRCRN	20/02/2006	1000	04/06/2026	Net Return
Euronext Transatlantic 40 Climate Resilient Decrement 5%	NLIX00012814	TRCR5	TBWIZ5P	.TRCR5	20/02/2006	1000	04/06/2026	Decrement 5% on NR
Euronext Transatlantic 40 Climate Resilient Decrement 50 Points	NLIX00012822	TRCRD	TBWIZ50	.TRCRD	27/05/2026	1000	04/06/2026	Decrement 50 Points on GR

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 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 Transatlantic 40 Climate Resilient
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:	• United Nation Global Compact compliance assessment • Category of Involvement in Controversial Weapons Tailor-made and essential • Category of Involvement in Controversial Weapons Non tailor-made or non-essential • Derived turnover in Military Contracting Weapons • Revenue involvement in Military Contracting Weapon-related products and/or services • Derived turnover in Tobacco Products Production • Revenue percentage in Tobacco Products Retail and Related Products/Services • Derived turnover in Alcoholic Beverages Production • Revenue percentage in Alcoholic Beverages Retail and Related Products/Services • Derived turnover in Gambling Operations • Revenue percentage in Gambling Supporting Products/Services and Specialized Equipment • Derived turnover in Oil & Gas Generation • Derived turnover in Oil & Gas Production • Derived turnover in Oil Sands Extraction • Category of Involvement in Oil Sands Extraction Ownership • Derived turnover in Shale Energy Extraction • Category of Involvement in Shale Energy Extraction Ownership • Derived turnover in Arctic Oil & Gas Exploration Extraction • Category of Involvement in Arctic Oil & Gas Exploration Extraction • Derived turnover in Thermal Coal Extraction • Category of Involvement in Thermal Coal Extraction Ownership • Derived turnover in Thermal Coal Power Generation • Category of Involvement in Thermal Coal Power Generation Ownership • Category of Involvement in Supporting Products/Services Ownership
b) List of social factors considered:	• United Nation Global Compact compliance assessment

	• Category of Involvement in Controversial Weapons Tailor-made and essential • Category of Involvement in Controversial Weapons Non tailor-made or non-essential • Derived turnover in Military Contracting Weapons • Revenue involvement in Military Contracting Weapon-related products and/or services • Revenue involvement in Military Contracting Non-weapon-related products and/or services • Derived turnover in Tobacco Products Production • Revenue percentage in Tobacco Products Retail and Related Products/Services • Derived turnover in Alcoholic Beverages Production • Revenue percentage in Alcoholic Beverages Retail and Related Products/Services • Derived turnover in Gambling Operations • Revenue percentage in Gambling Supporting Products/Services and Specialized Equipment • Animal Testing Non-pharmaceutical products • Animal Testing Pharmaceutical products • Category of Involvement in Adult Entertainment Distribution Category of Involvement in Adult Entertainment Production
c) List of governance factors considered:	• United Nation Global Compact compliance assessment
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.*	**Sustainalytics:** • United Nation Global Compact compliance assessment • Category of Involvement in Controversial Weapons Tailor-made and essential • Category of Involvement in Controversial Weapons Non tailor-made or non-essential • Derived turnover in Military Contracting Weapons • Revenue involvement in Military Contracting Weapon-related products and/or services • Revenue involvement in Military Contracting Non-weapon-related products and/or services • Derived turnover in Tobacco Products Production • Revenue percentage in Tobacco Products Retail and Related Products/Services • Derived turnover in Alcoholic Beverages Production • Revenue percentage in Alcoholic Beverages Retail and Related Products/Services • Derived turnover in Gambling Operations • Revenue percentage in Gambling Supporting Products/Services and Specialized Equipment • Derived turnover in Oil & Gas Generation • Category of Involvement in Oil & Gas Generation Ownership • Derived turnover in Oil Sands Extraction • Category of Involvement in Oil Sands Extraction Ownership

	• Derived turnover in Shale Energy Extraction • Category of Involvement in Shale Energy Extraction Ownership • Derived turnover in Arctic Oil & Gas Exploration Extraction • Category of Involvement in Arctic Oil & Gas Exploration Extraction • Derived turnover in Thermal Coal Extraction • Category of Involvement in Thermal Coal Extraction Ownership • Derived turnover in Thermal Coal Power Generation • Category of Involvement in Thermal Coal Power Generation Ownership • Animal Testing Non-pharmaceutical products-Category • Animal Testing Pharmaceutical products-Category • Category of Involvement in Adult Entertainment Distribution • Category of Involvement in Adult Entertainment Production 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 includes 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 over the recent years, reflecting the recognition of corporates that ESG issues are material and affect their ability to attract investors. - 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. 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.	**Sustainalytics:**

Describe how data are verified and how the quality of those data is ensured.	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 on-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; UN Global Compact Principles (UNGC), UN Guiding Principles on Business and Human Rights (UNGPs), OECD Guidelines for Multinational Enterprises and Related Conventions.
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