

INDEX RULE BOOK

EURONEXT® Transatlantic ESG Leaders 60 EW

Version 21-03

Effective from 15 Dec 2021

indices.euronext.com

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1. GENERAL

This document is applicable to the Euronext® Transatlantic ESG Leaders 60 EW ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Transatlantic ESG Leaders 60 EW is designed to reflect the price level trends in the trading of shares listed in the Eurozone and USA.

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	31-3-2021	Textual updates	
21-02	5-11-2021	Implementation spread over 3 days	
21-03	15-12-2021	restyled version in view of newly published Calculation and Corporate Actions rulebooks	

2. INDEX REVIEWS

2.1 REVIEW FREQUENCY AND RELEVANT DATES

Review frequency:	Quarterly
Review Effective Date:	Spread over 3 days, after market close of the third Friday of March, June, September and December and after the market close of the Monday and Tuesday after. In case the "Monday after" and/or "Tuesday after" is either a non-trading or a half trading day on Euronext Markets, The Review Effective Date will be spread over 3 days: after market close of the third Friday of March, June, September and December and next two trading full trading days on Euronext markets.
Review Cut-Off Date:	After the market close of the penultimate Friday of February, May, August and November.
Review Announcement Date:	At least two 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 consists of Companies included in the Euronext Eurozone 300 index as well as US listed Companies included in the Euronext North America 500 index.

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

Step 2: Eligibility screening at reviews

At reviews the Companies included in the Index Universe are screened on disputable activities, as determined by Moody's ESG Solutions. Companies with a major involvement in the following activities are excluded:

- Tobacco
- Coal
- Tar sands & Sale oil
- Civilian Firearms
- Military

In addition Companies who have a controversy flag of critical severity as determined by Moody's ESG Solutions are not eligible.

The remaining Companies from the Index Universe after the disputable activities and controversy screening, are screened on their Free Float market cap at the Review Cut-Off Date, the 60 largest companies included in the Euronext Eurozone 300 Index as well as the 30 largest companies from the USA are eligible.

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

Step 3: Selection Ranking

The eligible Companies are ranked by ESG score, as determined by Moody's ESG Solutions. In case of an equal score the company with the highest free float market capitalisation will rank higher.

Step 4: Selection of constituents at the reviews

The 40 highest ranking stocks from the Eurozone as well as the 20 highest ranking stocks from the USA 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 observed on the closing day prior to the Review Weightings Announcement 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.

Spread implementation

In order to limit the price and volume effects of the reviews, the reshuffles will be spread over a 3-day period, the Review Implementation Period. 1/3 of the total weights changes (in number of shares) will be implemented during all three days of the Review Implementation Period. After market close of the third Friday of March, June, September and December and after the market close of the Monday and Tuesday after.

In case the "Monday after" and/or "Tuesday after" is either a non-trading or a half trading day on Euronext Markets, The Review Effective Date will be spread over 3 days: after market close of the third Friday of March, June, September and December and next two trading full trading days on Euronext markets.

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom- berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Transatlantic ESG Leaders 60 EW	NL0013908775	ESGTP	ESGTP	ESGTP	30/12/2005	1000	25/09/2019	Price
Euronext Transatlantic ESG Leaders 60 EW NR	NL0013908783	ESGTN	ESGTN	ESGTN	30/12/2005	1000	25/09/2019	Net Return
Euronext Transatlantic ESG Leaders 60 EW GR	NL0013908791	ESGTG	ESGTG	ESGTG	30/12/2005	1000	25/09/2019	Gross Return
Euronext Transatlantic ESG Leaders 60 EW Decrement 5%	NL0013908809	ESGTL	ESGTL	ESGTL	30/12/2005	1000	25/09/2019	Decrement Return 5% on NR

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 Transatlantic ESG Leaders 60 EW
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:	ESG score Selection : The 40 highest-ranking ESG scores from Eurozone and the 20 highest ESG scores ranking from the USA are selected.
b) List of social factors considered:	Please refer to a)
c) List of governance factors considered:	Please refer to a)
Item 6. Data and standards used.	
a) Data input. <i>(i) Describe whether the data are reported, modelled or, sourced internally or externally.</i> <i>(ii) Where the data are reported, modelled or sourced externally, please name the third party data provider.</i>	Moody's ESG Solutions provides : <ul style="list-style-type: none"> ESG score The ESG score is based on a 2-step approach: Step 1: Moody's ESG Solutions assesses and rates the performances of companies according the Equitics® methodology based on 38 criteria, divided in to six key areas of corporate environmental, social and governance responsibility Step2 – Overall score Each issuer is assigned an overall score out of 100 (the higher the better) <ul style="list-style-type: none"> United Nations Global Compact (UNGC) screening Moody's ESG Solutions provides a level of integration of the Global Compact principles into the companies' strategy and operations. Assessment over 4 pillars with a score from 0 to 100: Human rights, Labours, Environment and Corruption Exclusion of controversial companies and exclusion of non-communicative
b) Verification of data and guaranteeing the quality of those data.	Moody's ESG Solutions represents and warrants that to the best of its knowledge the Methodology is robust

<p><i>Describe how data are verified and how the quality of those data is ensured.</i></p>	<p>and reliable, rigorous and capable of validating and verifying including, but not limited to, the following:</p> <ul style="list-style-type: none"> • 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.
<p>c) Reference standards</p> <p><i>Describe the international standards used in the benchmark methodology.</i></p>	<p>Moody's ESG Solutions: the methodology behind ESG performance indicators and the assessment of controversies severity is based on the following international standards :</p> <ul style="list-style-type: none"> • 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)
<p>Information updated on:</p>	<p>April 2021</p>