

INDEX RULE BOOK

Euronext[®] World Sustainability and Climate Screened GR

Version 22-03

Effective from 8 Sept 2022

indices.euronext.com

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1. GENERAL

This document is applicable to the Euronext® World Sustainability and Climate Screened GR ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext World Sustainability and Climate Screened GR is designed to reflect price level trends in the trading of shares listed the Eurozone, the United States of America and in Japan.

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
22-01	02 Feb 2022	Index launch	
22-02	17 Feb 2022	Launch of Decrement	
22-03	08-09-2022	Addition of Review Weighting Day	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

Index Composition

The Index consists of the following three underlying indices:

- Euronext® Eurozone Screened Climate Ambition 35 EW GR Index
- Euronext® US Screened Climate Ambition 35 EW GR EUR Index
- Euronext® JPN Screened Climate Ambition 30 EW GR EUR Index

The weight of each underlying index is periodically rebalanced. As the index is based on a combination of three indices, the corporate action treatment and dividend reinvestment are based on the underlying indices.

2.3 PERIODICAL WEIGHTING UPDATE

Weighting method

The index is Non-Market Capitalization weighted, based on the following weighting method:

- 5% of the Euronext® JPN Screened Climate Ambition 30 EW GR EUR Index
- 45% of the Euronext® Eurozone Screened Climate Ambition 35 EW GR Index
- 50% of the Euronext® US Screened Climate Ambition 35 EW EUR GR Index

Note that for this index the Weighting Factors only apply to the index closing levels of these three indices. The Weighting Factors are further explained in the following paragraphs.

Number of shares

The Number of shares are calculated such that:

- The Euronext® JPN Screened Climate Ambition 30 EW GR EUR Index will have a weight of 5%
- The Euronext® Eurozone Screened Climate Ambition 35 EW GR Index will have a weight of 45%
- The Euronext® US Screened Climate Ambition 35 EW EUR GR Index will have a weight of 50%

The number of shares are determined based on the closing index levels on the Review Weighting Day, of the indices included in the Universe. The number of shares are fixed quantities till the next review and are not impacted by Corporate Actions.

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 World Sustainability and Climate Screened	FRESG0000348	WCAMP	-	.WCAMP	01/01/2010	1000	02/02/2022	Price (Technical only)
Euronext World Sustainability and Climate Screened GR	FRESG0000355	WCAMG	CLAMGW	.WCAMG	01/01/2010	1000	02/02/2022	Gross Return
Euronext World Sustainability and Climate Screened Decrement 50 Points	FRESG0000363	WCAMB	CLAMBW	.WCAMB	22/06/2022	950	17/02/2022	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 and Canadian 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® World Sustainability and Climate Screened GR 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:	See definitions in the rulebook of underlying indices
b) List of social factors considered:	Not applicable
c) List of governance factors considered:	Not applicable
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>	See definitions in the rulebook of underlying indices
b) Verification of data and guaranteeing the quality of those data. <i>Describe how data are verified and how the quality of those data is ensured.</i>	See definitions in the rulebook of underlying indices
c) Reference standards <i>Describe the international standards used in the benchmark methodology.</i>	See definitions in the rulebook of underlying indices
Information updated on:	02-02-2022