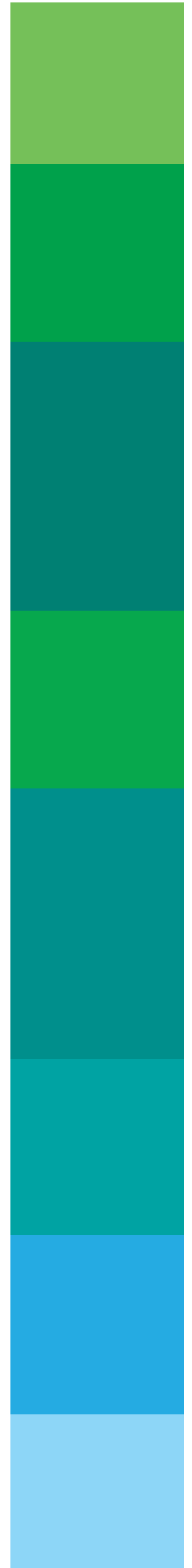


# Benchmark Statement

**Index Family: Euronext Single Stock  
Decrement**

**Administrator: Euronext Paris**



# Version notes

latest version May 2024

Dates	Version notes
October-21	Initial version
April-22	Update of paragraph 2.3, 2.6 and 3.5
September-22	Addition of chapter 7, update of chapter 3
June-23	Removal of Euronext G EDF 261021 PR 0 60 and Euronext G EDF 151121 PR 0.60
April-24	Removal of Euronext G Orange 131221 PR 0.65, Euronext G ING Groep NV 020522 PR 0.8, Euronext G AXA 010622 PR 1.80 and Euronext G TotalEnergies 240323 PR 2.85

Note: addition of indices does not lead to a new version of this statement. The list of indices will be kept up to date under chapter 5. The most recent update of the list was issued 14-May-2024. Only significant changes are marked as new version of the Benchmark Statement.

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# 1. INTRODUCTION

This Benchmark Statement covers significant and non-significant benchmarks registered via Euronext Paris as a EU Benchmark Administrator ("Administrator").

Euronext NV operates via its wholly owned subsidiaries Euronext Amsterdam N.V.(Euronext Amsterdam), Euronext Brussels S.A/N.V (Euronext Brussels), Euronext Lisbon – SGMR, SA (Euronext Lisbon), Euronext Paris S.A (Euronext Paris), The Irish Stock Exchange plc (Euronext Dublin) and Oslo Børs ASA (Oslo Børs) (collectively the "Benchmark Administrators" and individually the "Administrator") a leading benchmark and strategy index franchise that measures different segments of the Euronext and other global markets, including AEX®, BEL 20®, CAC 40®, ISEQ® and PSI®. Euronext has a long standing major interest in the management of benchmarks and indexes.

## 2. INDEX CHARACTERISTICS

### 2.1 Input Data

The indices part of this Benchmark Statement are calculated using official trade prices sourced directly and entirely from the trading platform of Euronext (OPTIQ) or the Index calculation system of Euronext in case of index levels.

None of the indices use any contributed input data.

### 2.2 Qualification/Classification

This Benchmark Statement concerns the following type of indices as defined by Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June 2016 on indexes used as

- Regulated data benchmarks
- The indices within the index family are classified as non-significant benchmarks; see Chapter 5
- The indices within the Euronext Single Stock Decrement index family do not apply ESG factors in its methodology.
- The rules of the index family are published here:  
[Euronext Single Stock Decrement index family rulebook](#)

The complete list of ISIN codes that are part of this Benchmark family is included in chapter 5 and can be found in the public document 'List of Indices per Benchmark family' which provides all reference information.

### 2.3 Index Universe and Economic Reality

The Euronext Single Stock Decrement is designed to reflect the price level trends in the trading of shares listed in the world.

Further information is provided in the relevant Index Rulebook.

### 2.4 Changes to or Cessation of Indices

Factors, including external factors beyond the control of the administrator, may necessitate changes to, or the cessation of, the indices part of this Benchmark Statement.

Users are advised that changes to, or the cessation of, the benchmark may have an impact upon the financial contracts and financial instruments that reference the benchmark or the measurement of the performance of investment funds.

### 2.5 Rationale for adopting the benchmark methodology

Euronext Single Stock Decrement Index Family methodology is designed so that it can appropriately measure the economic reality described in paragraph 2.3.

### 2.6 Procedures for review and approval of the methodology:

The new index approval process is managed by Index Design of any non-Significant benchmark. The launch of any Significant benchmark will first be approved by the associated local Management Body. Index Design assess the ongoing suitability of the index or family of indices on at least an annual basis. The Oversight Committee oversee any changes to the benchmark methodology and is able to request the Benchmark Administrator to consult on such changes.

Where an index or family of indices have an Independent Supervisor, the Independent Supervisor assess the ongoing suitability of the index or family of indices on at least an annual basis.

More details can be found at :

[Index Rules](#)

[Index Governance](#)

## 3. POLICIES

### 3.1 Correction policy

The Correction Policy describes the procedures in case of index outages and other situations in which the normal provision of indices is interrupted or if it appears that elements of the calculation are or seem to be erroneous. The Correction Policy seeks to provide further guidance on the process to be followed in various situations.

The chapter 'Exceptional Market Conditions' which is included in the Correction Policy document gives a description of the circumstances in which the administrator would lack sufficient input data to determine the benchmark in accordance with the methodology and the instances when the accuracy and reliability of the methodology used for determining the benchmark can no longer be ensured.

The Corporate Actions Guide provide further guidance on suspensions, company distress and delistings.

The Correction Policy and the Corporate Actions Guide are described in more detail here:

[Correction Policy](#)

[Corporate Actions Guide](#)

### 3.2 Exceptional Market Conditions

Exceptional Market Conditions means, but is not limited to, a period of extreme volatility, disorderly trading conditions, war, industrial action, civil unrest, cyber sabotage, technological and risk management issues, or inability to hedge positions due to short selling ban.

### 3.3 Stressed Market Conditions

Stressed Market Conditions means, but is not limited to, a period of significant short-term change in the price or volume of Orders, Quotes or Trades in a Listed Product, as particularly declared by the Exchange.

### 3.3 Expert Judgment

The indices administered by the Administrator are derived from data sourced from regulated markets or exchanges with mandatory post-trade transparency requirements. No expert judgement is exercised apart from the normal quality assurance procedures regarding incoming data. Expert Judgment specifically and exclusively refers to exercise of discretion with respect to its use of data in determining an index in the following context:

- Expert Judgment includes extrapolating data from prior or related transactions, adjusting data for factors that might influence the quality of data such as market events or impairment of a buyer or seller's credit quality, or weighing firm bids or offers greater than a particular concluded transaction.
- Other areas of discretion, such as methodology changes, are not, for the purposes of this document, considered Expert Judgment.

### 3.4 Discretion

The Administrator may apply discretion to make decisions that differ from the index methodology in certain circumstances, including to avoid unnecessary turnover, excessive index changes or adjustments, or possible market disruption. If a situation occurs that is not covered by the rules or where the application of the rules could have a disruptive impact on the market, Index Design may propose a specific decision to the Independent Supervisor of the index if one exists. If no Independent Supervisor exists, the Index Panel will be consulted.

### 3.5 Procedures for public consultations:

Euronext Indices is committed to provide indices that respond to the best of its ability to the needs of all stakeholders of its indices. In order to achieve this and in response to developments on the markets frequent feedback is sought among the known users of the indices. For major changes Euronext Indices will launch consultations. Each consultation will be open for at least 3 weeks. A summary of the comments received will be published within 3 weeks after the consultation is closed. Taking into account the feedback received in the consultation, the Administrator will formulate a proposal for a rule change to the appropriate oversight committee for approval. As a rule such decision will be taken within 3 months after the decision.

More details can be found at :

[Index Consultation Procedure](#)

## 4. BENCHMARK STATEMENT REVIEW AND UPDATE

This Benchmark Statement will be updated whenever the information it provides is no longer correct or sufficiently precise and at least where:

- (a) there is a change in the type of the benchmark;
- (b) there is a material change in the methodology for determining the benchmark or, where the benchmark statement refers to a family of benchmarks, in the methodology for determining any benchmark within the family of benchmarks.

This Benchmark Statement will be reviewed at least once a year.

## 5. LIST OF INDICES

Index name	Mnemo	ISIN Code	Classification	Publication since
Euronext G TotalEnergies 261021 PR 2.64	SGTEP	FRIX000000045	Non-significant benchmark	27-10-21
Euronext G TotalEnergies 261021 GR 2.64	SGTEG	FRIX000000052	Non-significant benchmark	27-10-21
Euronext G TotalEnergies 261021 GR Decrement 2.64	SGTED	FRIX000000060	Non-significant benchmark	27-10-21
Euronext G Engie 261021 PR 0.71	SGENP	FRIX000000078	Non-significant benchmark	27-10-21
Euronext G Engie 261021 GR 0.71	SGENG	FRIX000000086	Non-significant benchmark	27-10-21
Euronext G Engie 261021 GR Decrement 0.71	SGEND	FRIX000000094	Non-significant benchmark	27-10-21
Euronext G Orange 261021 PR 0.7	SGORP	FRIX000000102	Non-significant benchmark	27-10-21
Euronext G Orange 261021 GR 0.7	SGORG	FRIX000000110	Non-significant benchmark	27-10-21
Euronext G Orange 261021 GR Decrement 0.7	SGORD	FRIX000000128	Non-significant benchmark	27-10-21
Euronext G TotalEnergies 261021 PR 2.54	SGT1P	FRIX000000136	Non-significant benchmark	05-11-21
Euronext G TotalEnergies 261021 GR 2.54	SGT1G	FRIX000000144	Non-significant benchmark	05-11-21
Euronext G TotalEnergies 261021 GR Decrement 2.54	SGT1D	FRIX000000151	Non-significant benchmark	05-11-21
Euronext G Bouygues 261021 PR 1.7	SGBP	FRIX000000169	Non-significant benchmark	05-11-21
Euronext G Bouygues 261021 GR 1.7	SGBG	FRIX000000177	Non-significant benchmark	05-11-21
Euronext G Bouygues 261021 GR Decrement 1.7	SGBD	FRIX000000185	Non-significant benchmark	05-11-21
Euronext G AXA 261021 PR 1.5	SGA1P	FRIX000000201	Non-significant benchmark	23-11-21
Euronext G AXA 261021 GR 1.5	SGA1G	FRIX000000219	Non-significant benchmark	23-11-21
Euronext G AXA 261021 GR Decrement 1.5	SGA1D	FRIX000000227	Non-significant benchmark	23-11-21
Euronext G BNP 261021 PR 3.3	SGB1P	FRIX000000235	Non-significant benchmark	23-11-21

Euronext G BNP 261021 GR 3.3	SGB1G	FRIX00000243	Non-significant benchmark	23-11-21
Euronext G BNP 261021 GR Decrement 3.3	SGB1D	FRIX00000250	Non-significant benchmark	23-11-21
Euronext G BNP 261021 PR 3.00	SGB2P	FRIX00000268	Non-significant benchmark	23-11-21
Euronext G BNP 261021 GR 3.00	SGB2G	FRIX00000276	Non-significant benchmark	23-11-21
Euronext G BNP 261021 GR Decrement 3.00	SGB2D	FRIX00000284	Non-significant benchmark	23-11-21
Euronext G Societe Generale 261021 PR 1.80	SGSGP	FRIX00000326	Non-significant benchmark	08-12-21
Euronext G Societe Generale 261021 GR 1.80	SGSGG	FRIX00000334	Non-significant benchmark	08-12-21
Euronext G Societe Generale 261021 GR Decrement 1.80	SGSGD	FRIX00000342	Non-significant benchmark	08-12-21
Euronext C Sanofi 151221 PR 3.27	SCS1P	FRIX00000359	Non-significant benchmark	16-12-21
Euronext C Sanofi 151221 GR 3.27	SCS1G	FRIX00000367	Non-significant benchmark	16-12-21
Euronext C Sanofi 151221 GR Decrement 3.27	SCS1D	FRIX00000375	Non-significant benchmark	16-12-21
Euronext G Orange 131221 PR 0.7	SG01P	FRIX00000383	Non-significant benchmark	28-12-21
Euronext G Orange 131221 GR 0.7	SG01G	FRIX00000391	Non-significant benchmark	28-12-21
Euronext G Orange 131221 Decrement 0.7	SG01D	FRIX00000409	Non-significant benchmark	28-12-21
Euronext B Engie 240521 PR 0.71	SBENP	FRIX00000441	Non-significant benchmark	21-01-22
Euronext B Engie 240521 GR 0.71	SBENG	FRIX00000458	Non-significant benchmark	21-01-22
Euronext B Engie 240521 GR Decrement 0.71	SBEND	FRIX00000466	Non-significant benchmark	21-01-22
Euronext B Orange 131221 PR 0.65	SBO1P	FRIX00000474	Non-significant benchmark	21-01-22
Euronext B Orange 131221 GR 0.65	SBO1G	FRIX00000482	Non-significant benchmark	21-01-22
Euronext B Orange 131221 GR Decrement 0.65	SBO1D	FRIX00000490	Non-significant benchmark	21-01-22
Euronext B Bouygues 040521 PR 1.583	SBBP	FRIX00000508	Non-significant benchmark	21-01-22

Euronext B Bouygues 040521 GR 1.583	SBBG	FRIX00000516	Non-significant benchmark	21-01-22
Euronext B Bouygues 040521 GR Decrement 1.583	SBBD	FRIX00000524	Non-significant benchmark	21-01-22
Euronext G Credit Agricole 010621 PR 0.9	SGCAP	FRIX00000565	Non-significant benchmark	25-02-22
Euronext G Credit Agricole 010621 GR 0.9	SGCAG	FRIX00000573	Non-significant benchmark	25-02-22
Euronext G Credit Agricole 010621 GR Decrement 0.9	SGCAD	FRIX00000581	Non-significant benchmark	25-02-22
Euronext S Credit Agricole 070322 PR 1.05	SSACP	FRIX00000599	Non-significant benchmark	25-04-22
Euronext S Credit Agricole 070322 GR 1.05	SSACG	FRIX00000607	Non-significant benchmark	25-04-22
Euronext S Credit Agricole 070322 GR Decrement 1.05	SSACD	FRIX00000615	Non-significant benchmark	25-04-22
Euronext S Shell 070322 PR 0.91	SSS1P	FRIX00000656	Non-significant benchmark	25-04-22
Euronext S Shell 070322 GR 0.91	SSSHG	FRIX00000664	Non-significant benchmark	25-04-22
Euronext S Shell 070322 GR Decrement 0.91	SSSHD	FRIX00000672	Non-significant benchmark	25-04-22
Euronext S AXA 070322 PR 1.54	SSAXP	FRIX00000623	Non-significant benchmark	25-04-22
Euronext S AXA 070322 GR 1.54	SSAXG	FRIX00000631	Non-significant benchmark	25-04-22
Euronext S AXA 070322 GR Decrement 1.54	SSAXD	FRIX00000649	Non-significant benchmark	25-04-22
Euronext S Safran 070322 PR 0.5	SSSAP	FRIX00000680	Non-significant benchmark	25-04-22
Euronext S Safran 070322 GR 0.5	SSSAG	FRIX00000698	Non-significant benchmark	25-04-22
Euronext S Safran 070322 GR Decrement 0.5	SSSAD	FRIX00000706	Non-significant benchmark	25-04-22
Euronext S Sanofi 070322 PR 3.33	SSSNP	FRIX00000714	Non-significant benchmark	25-04-22
Euronext S Sanofi 070322 GR 3.33	SSSNG	FRIX00000722	Non-significant benchmark	25-04-22
Euronext S Sanofi 070322 GR Decrement 3.33	SSSND	FRIX00000730	Non-significant benchmark	25-04-22
Euronext S ENI 070322 PR 0.87	SSENI	FRIX00000748	Non-significant benchmark	25-04-22

Euronext S ENI 070322 GR 0.87	SSENG	FRIX00000755	Non-significant benchmark	25-04-22
Euronext S ENI 070322 GR Decrement 0.87	SSEND	FRIX00000763	Non-significant benchmark	25-04-22
Euronext S ArcelorMittal 070322 PR 0.35	SSMTP	FRIX00000771	Non-significant benchmark	11-05-22
Euronext S ArcelorMittal 070322 GR 0.35	SSMTG	FRIX00000789	Non-significant benchmark	11-05-22
Euronext S ArcelorMittal 070322 GR Decrement 0.35	SSMTD	FRIX00000797	Non-significant benchmark	11-05-22
Euronext S Stellantis 070322 PR 1.04	SSSTP	FRIX00000805	Non-significant benchmark	11-05-22
Euronext S Stellantis 070322 GR 1.04	SSSTG	FRIX00000813	Non-significant benchmark	11-05-22
Euronext S Stellantis 070322 GR Decrement 1.04	SSSTD	FRIX00000821	Non-significant benchmark	11-05-22
Euronext S BNP 070322 PR 3.47	SSBNP	FRIX00000979	Non-significant benchmark	11-05-22
Euronext S BNP 070322 GR 3.47	SSBNG	FRIX00000987	Non-significant benchmark	11-05-22
Euronext S BNP 070322 GR Decrement 3.47	SSBND	FRIX00000995	Non-significant benchmark	11-05-22
Euronext S Carrefour 070322 PR 0.52	SSCAP	FRIX00000862	Non-significant benchmark	11-05-22
Euronext S Carrefour 070322 GR 0.52	SSCAG	FRIX00000870	Non-significant benchmark	11-05-22
Euronext S Carrefour 070322 GR Decrement 0.52	SSCAD	FRIX00000888	Non-significant benchmark	11-05-22
Euronext S Kering 070322 PR 12	SSKEP	FRIX00000896	Non-significant benchmark	11-05-22
Euronext S Kering 070322 GR 12	SSKEG	FRIX00000904	Non-significant benchmark	11-05-22
Euronext S Kering 070322 GR Decrement 12	SSKED	FRIX00000912	Non-significant benchmark	11-05-22
Euronext S ING 070322 PR 0.66	SSINP	FRIX00000920	Non-significant benchmark	11-05-22
Euronext S ING 070322 GR 0.66	SSING	FRIX00000938	Non-significant benchmark	11-05-22
Euronext S ING 070322 GR Decrement 0.66	SSIND	FRIX00000946	Non-significant benchmark	11-05-22
Euronext G Credit Agricole 010622 PR 0.8	SGC1P	FRIX00001001	Non-significant benchmark	16-09-22

Euronext G Credit Agricole 010622 GR 0.8	SGC1G	FRIX00001019	Non-significant benchmark	16-09-22
Euronext G Credit Agricole 010622 GR Decrement 0.8	SGC1D	FRIX00001027	Non-significant benchmark	16-09-22
Euronext G BNP 010622 GR Decrement 3.5	SGB3P	FRIX00001050	Non-significant benchmark	10-11-22
Euronext G BNP 010622 GR 3.5	SGB3G	FRIX00001043	Non-significant benchmark	10-11-22
Euronext G BNP 010622 PR 3.5	SGB3D	FRIX00001035	Non-significant benchmark	10-11-22
Euronext G Stellantis 020522 PR 1.04	SGSTP	FRIX00001068	Non-significant benchmark	11-01-23
Euronext G Stellantis 020522 GR 1.04	SGSTG	FRIX00001076	Non-significant benchmark	11-01-23
Euronext G Stellantis 020522 Decrement 1.04	SGSTD	FRIX00001084	Non-significant benchmark	11-01-23
Euronext G Klepierre 010622 PR 1.7	SGLIP	FRIX00001092	Non-significant benchmark	27-01-23
Euronext G Klepierre 010622 GR 1.7	SGLIG	FRIX00001100	Non-significant benchmark	27-01-23
Euronext G Klepierre 010622 Decrement 1.7	SGLID	FRIX00001118	Non-significant benchmark	27-01-23
Euronext G Stellantis 020522 PR 1.20	SGS2P	FRIX00001126	Non-significant benchmark	15-02-23
Euronext G Stellantis 020522 GR 1.20	SGS2G	FRIX00001134	Non-significant benchmark	15-02-23
Euronext G Stellantis 020522 Decrement 1.20	SGS2D	FRIX00001142	Non-significant benchmark	15-02-23
Euronext B Credit Agricole 170223 PR 0.9	SBCAP	FRIX00001183	Non-significant benchmark	28-02-23
Euronext B Credit Agricole 170223 GR 0.9	SBCAG	FRIX00001191	Non-significant benchmark	28-02-23
Euronext B Credit Agricole 170223 GR Decrement 0.9	SBCAD	FRIX00001209	Non-significant benchmark	28-02-23
Euronext B Stellantis 140223 PR 1.04	SBSTP	FRIX00001159	Non-significant benchmark	28-02-23
Euronext B Stellantis 140223 GR 1.04	SBSTG	FRIX00001167	Non-significant benchmark	28-02-23
Euronext B Stellantis 140223 Decrement 1.04	SBSTD	FRIX00001175	Non-significant benchmark	28-02-23
Euronext G Societe Generale 010622 PR 1.95	SGG1P	FRIX00001217	Non-significant benchmark	02-03-23

Euronext G Societe Generale 010622 GR 1.95	SGG1G	FRIX00001225	Non-significant benchmark	02-03-23
Euronext G Societe Generale 010622 Decrement 1.95	SGG1D	FRIX00001233	Non-significant benchmark	02-03-23
Euronext G Unibail Rodamco Westfield 270223 PR 4	SGURP	FRIX00001241	Non-significant benchmark	10-03-23
Euronext G Unibail Rodamco Westfield 270223 GR 4	SGURG	FRIX00001258	Non-significant benchmark	10-03-23
Euronext G Unibail Rodamco Westfield 270223 Decrement 4	SGURD	FRIX00001266	Non-significant benchmark	10-03-23
Euronext G Eni SPA 010622 PR 0.91	SGEIP	FRIX00001308	Non-significant benchmark	10-03-23
Euronext G Eni SPA 010622 GR 0.91	SGEIG	FRIX00001316	Non-significant benchmark	10-03-23
Euronext G Eni SPA 010622 Decrement 0.91	SGEID	FRIX00001324	Non-significant benchmark	10-03-23
Euronext G Engie 020522 PR 1.0	SGEP1	FRIX00001332	Non-significant benchmark	13-03-23
Euronext G Engie 020522 GR 1.0	SGEG1	FRIX00001340	Non-significant benchmark	13-03-23
Euronext G Engie 020522 Decrement 1.0	SGED1	FRIX00001357	Non-significant benchmark	13-03-23
Euronext S AXA 030323 PR 1.70	SSA1P	FRIX00001480	Non-significant benchmark	23-03-23
Euronext S AXA 030323 GR 1.70	SSA1G	FRIX00001498	Non-significant benchmark	23-03-23
Euronext S AXA 030323 GR Decrement 1.70	SSA1D	FRIX00001506	Non-significant benchmark	23-03-23
Euronext S BNP 030323 PR 3.9	SSB3P	FRIX00001365	Non-significant benchmark	23-03-23
Euronext S BNP 030323 GR 3.9	SSB3G	FRIX00001373	Non-significant benchmark	23-03-23
Euronext S BNP 030323 GR Decrement 3.9	SSB3D	FRIX00001381	Non-significant benchmark	23-03-23
Euronext S Bouygues 030323 PR 1.80	SSBOP	FRIX00001456	Non-significant benchmark	23-03-23
Euronext S Bouygues 030323 GR 1.80	SSBOG	FRIX00001464	Non-significant benchmark	23-03-23
Euronext S Bouygues 030323 GR Decrement 1.80	SSBOD	FRIX00001472	Non-significant benchmark	23-03-23
Euronext S Stellantis 030323 PR 1.34	SSS2P	FRIX00001399	Non-significant benchmark	23-03-23

Euronext S Stellantis 030323 GR 1.34	SSS2G	FRIX00001407	Non-significant benchmark	23-03-23
Euronext S Stellantis 030323 GR Decrement 1.34	SSS2D	FRIX00001415	Non-significant benchmark	23-03-23
Euronext S Total 030323 PR 2.86	SSTEP	FRIX00001423	Non-significant benchmark	23-03-23
Euronext S Total 030323 GR 2.86	SSTEG	FRIX00001431	Non-significant benchmark	23-03-23
Euronext S Total 030323 GR Decrement 2.86	SSTED	FRIX00001449	Non-significant benchmark	23-03-23
Euronext G Societe Generale 010622 PR 1.65	SGGP1	FRIX00001514	Non-significant benchmark	27-03-23
Euronext G Societe Generale 010622 GR 1.65	SGGG1	FRIX00001522	Non-significant benchmark	27-03-23
Euronext G Societe Generale 010622 Decrement 1.65	SGGD1	FRIX00001530	Non-significant benchmark	27-03-23
Euronext G BNP 010622 PR 3.85	SGBP3	FRIX00001548	Non-significant benchmark	05-04-23
Euronext G BNP 010622 GR 3.85	SGBG3	FRIX00001555	Non-significant benchmark	05-04-23
Euronext G BNP 010622 Decrement 3.85	SGBD3	FRIX00001563	Non-significant benchmark	05-04-23
Euronext M Engie 28022023 PR 1.40	SMEP1	FRIX00001662	Non-significant benchmark	28-04-23
Euronext M Engie 28022023 GR 1.40	SMEG1	FRIX00001670	Non-significant benchmark	28-04-23
Euronext M Engie 28022023 GR Decrement 1.40	SMED1	FRIX00001688	Non-significant benchmark	28-04-23
Euronext S Engie 14042023 PR 1.23	SSEP1	FRIX00001639	Non-significant benchmark	02-05-23
Euronext S Engie 14042023 GR 1.23	SSEG1	FRIX00001647	Non-significant benchmark	02-05-23
Euronext S Engie 14042023 GR Decrement 1.23	SSED1	FRIX00001654	Non-significant benchmark	02-05-23
Euronext G Saint Gobain 010722 PR 1.80	SGSP1	FRIX00001696	Non-significant benchmark	04-05-23
Euronext G Saint Gobain 010722 GR 1.80	SGSG1	FRIX00001704	Non-significant benchmark	04-05-23
Euronext G Saint Gobain 010722 Decrement 1.80	SGSD1	FRIX00001712	Non-significant benchmark	04-05-23
Euronext M Saint Gobain 28042023 PR 2.00	SMSGP	FRIX00001720	Non-significant benchmark	09-05-23

Euronext M Saint Gobain 28042023 GR 2.00	SMSGG	FRIX00001738	Non-significant benchmark	09-05-23
Euronext M Saint Gobain 28042023 GR Decrement 2.00	SMSGD	FRIX00001746	Non-significant benchmark	09-05-23
Euronext M Michelin 28042023 PR 1.25	SMMLP	FRIX00001753	Non-significant benchmark	09-05-23
Euronext M Michelin 28042023 GR 1.25	SMMLG	FRIX00001761	Non-significant benchmark	09-05-23
Euronext M Michelin 28042023 GR Decrement 1.25	SMMLD	FRIX00001779	Non-significant benchmark	09-05-23
Euronext G Unibail Rodamco Westfield 270223 PR 4.30	SGU1P	FRIX00001787	Non-significant benchmark	15-05-23
Euronext G Unibail Rodamco Westfield 270223 GR 4.30	SGU1G	FRIX00001795	Non-significant benchmark	15-05-23
Euronext G Unibail Rodamco Westfield 270223 Decrement 4.30	SGURW	FRIX00001803	Non-significant benchmark	15-05-23
Euronext G Kering 010622 PR 13.00	SGKEP	FRIX00001878	Non-significant benchmark	23-05-23
Euronext G Kering 010622 GR 13.00	SGKEG	FRIX00001886	Non-significant benchmark	23-05-23
Euronext G Kering 010622 Decrement 13.00	SGKED	FRIX00001894	Non-significant benchmark	23-05-23
Euronext G Veolia 010622 PR 1.20	SGVIP	FRIX00001902	Non-significant benchmark	23-05-23
Euronext G Veolia 010622 GR 1.20	SGVIG	FRIX00001910	Non-significant benchmark	23-05-23
Euronext G Veolia 010622 Decrement 1.20	SGVID	FRIX00001928	Non-significant benchmark	23-05-23
Euronext G Credit Agricole 010622 PR 0.84	SGACP	FRIX00011943	Non-significant benchmark	01-06-23
Euronext G Credit Agricole 010622 GR 0.84	SGACG	FRIX00021959	Non-significant benchmark	01-06-23
Euronext G Credit Agricole 010622 GR Decrement 0.84	SGACD	FRIX00031966	Non-significant benchmark	01-06-23
Euronext G Engie 020523 PR 1.20	SGEP2	FRIX00001969	Non-significant benchmark	12-06-23
Euronext G Engie 020523 GR 1.20	SGEG2	FRIX00001977	Non-significant benchmark	12-06-23
Euronext G Engie 020523 Decrement 1.20	SGED2	FRIX00001985	Non-significant benchmark	12-06-23
Euronext G Engie 020523 PR 0.80	SGEP3	FRIX00002306	Non-significant benchmark	31-10-23

Euronext G Engie 020523 GR 0.80	SGEG3	FRIX00002314	Non-significant benchmark	31-10-23
Euronext G Engie 020523 Decrement 0.80	SGED3	FRIX00002322	Non-significant benchmark	31-10-23
Euronext G Sanofi 010623 PR 3.56	SGSAP	FRIX00002348	Non-significant benchmark	10-11-23
Euronext G Sanofi 010623 GR 3.56	SGSAG	FRIX00002355	Non-significant benchmark	10-11-23
Euronext G Sanofi 010623 Decrement 3.56	SGSAN	FRIX00002363	Non-significant benchmark	10-11-23
Euronext G Societe Generale 010623 PR 1.50	SGG2P	FRIX00002371	Non-significant benchmark	16-11-23
Euronext G Societe Generale 010623 GR 1.50	SGG2G	FRIX00002389	Non-significant benchmark	16-11-23
Euronext G Societe Generale 010623 Decrement 1.50	SGG2D	FRIX00002397	Non-significant benchmark	16-11-23
Euronext G BNP 240523 PR 3.67	SGB4P	FRIX00002405	Non-significant benchmark	12-02-24
Euronext G BNP 240523 GR 3.67	SGB4G	FRIX00002413	Non-significant benchmark	12-02-24
Euronext G BNP 240523 Decrement 3.67	SGB4D	FRIX00002421	Non-significant benchmark	12-02-24
Euronext G BNP 310523 PR 4.00	SGB5P	FRIX00002462	Non-significant benchmark	22-02-24
Euronext G BNP 310523 GR 4.00	SGB5G	FRIX00002470	Non-significant benchmark	22-02-24
Euronext G BNP 310523 Decrement 4.00	SGB5D	FRIX00002488	Non-significant benchmark	22-02-24
Euronext G Societe Generale 310523 PR 1.35	SGG3P	FRIX00002496	Non-significant benchmark	22-02-24
Euronext G Societe Generale 310523 GR 1.35	SGG3G	FRIX00002504	Non-significant benchmark	22-02-24
Euronext G Societe Generale 310523 Decrement 1.35	SGG3D	FRIX00002512	Non-significant benchmark	22-02-24
Euronext G Credit Agricole 310523 PR 1.05	SGA4P	FRIX00002520	Non-significant benchmark	04-03-24
Euronext G Credit Agricole 310523 GR 1.05	SGA4G	FRIX00002538	Non-significant benchmark	04-03-24
Euronext G Credit Agricole 310523 Decrement 1.05	SGA4D	FRIX00002546	Non-significant benchmark	04-03-24
Euronext G Engie 030523 PR 1 10	SGEEP	FRIX00002553	Non-significant benchmark	04-03-24

Euronext G Engie 030523 GR 1 10	SGEEG	FRIX00002561	Non-significant benchmark	04-03-24
Euronext G Engie 030523 Decrement 1 10	SGEED	FRIX00002579	Non-significant benchmark	04-03-24
Euronext G URW 270223 PR 3 50	SGU2P	FRIX00002694	Non-significant benchmark	26-04-24
Euronext G URW 270223 GR 3 50	SGU2G	FRIX00002702	Non-significant benchmark	26-04-24
Euronext G URW 270223 Decrement 3 50	SGU2D	FRIX00002710	Non-significant benchmark	26-04-24
Euronext G Societe Generale 310523 PR 1.30	SGG4P	FRIX00002819	Non-significant benchmark	15-05-24
Euronext G Societe Generale 310523 GR 1.30	SGG4G	FRIX00002827	Non-significant benchmark	15-05-24
Euronext G Societe Generale 310523 Decrement 1.30	SGG4D	FRIX00002835	Non-significant benchmark	15-05-24
Euronext G Stellantis 040523 PR 1.34	SGS3P	FRIX00002843	Non-significant benchmark	16-05-24
Euronext G Stellantis 040523 GR 1.34	SGS3G	FRIX00002850	Non-significant benchmark	16-05-24
Euronext G Stellantis 040523 Decrement 1.34	SGS3D	FRIX00002868	Non-significant benchmark	16-05-24

## 6. CLIMATE-RELATED DISCLOSURES

### SECTION 1 – CONSIDERATION OF ESG FACTOR

<b>Item 1.</b> Name of the benchmark administrator	Euronext Paris
<b>Item 2.</b> Type of benchmark or family of benchmarks	Equity Benchmark
<b>Item 3.</b> Name of the benchmark or family of benchmarks.	<b>Euronext Single Stock Decrement Index family</b>
<b>Item 4.</b> Are there in the portfolio of the benchmark administrator any EU Climate Transition Benchmarks, EU Paris-aligned Benchmarks, benchmarks that pursue ESG objectives or benchmarks that take into account ESG factors?	Yes
<b>Item 5.</b> Does the benchmark or family of benchmarks pursue ESG objectives?	No
<b>Item 6.</b> Where the response to Item 5 is positive, provide below the details (score) in relation to the ESG factors listed in Annex II for each family of benchmarks at aggregated level. The ESG factors shall be disclosed at an aggregated weighted average value at the level of the family of benchmarks.	
a) List of combined ESG factors:	Not applicable
b) List of environmental factors:	Not applicable
c) List of social factors	Not applicable
d) List of governance factors	Not applicable
<b>Item 7.</b> Where the response to Item 5 is positive, provide below the details (score) for each benchmark, in relation to the ESG factors listed in Annex II, depending on the relevant underlying asset concerned. Alternatively, all of this information may be provided in the form of a hyperlink to a website of the benchmark administrator included in the benchmark statement. The information on the website shall be easily available and accessible. Benchmark administrators shall ensure that information published on their website remains available for five years. The score of the ESG factors shall not be disclosed for each constituent of the benchmark, but shall be disclosed at an aggregated weighted average value of the benchmark.	
a) List of combined ESG factors:	Not applicable
b) List of environmental factors:	Not applicable
c) List of social factors	Not applicable
d) List of governance factors	Not applicable
Hyperlink to the information on ESG factors for each benchmark:	<a href="#">Index Rules</a>
<b>Item 8.</b> Data and standards used.	
a) Description of data sources used to provide information on the ESG factors in the benchmark statement.	Not applicable
b) Reference standards	Not applicable

## SECTION 2 – ADDITIONAL DISCLOSURE REQUIREMENTS FOR EU CLIMATE TRANSITION AND EU PARIS-ALIGNED BENCHMARKS

**Item 9.** Where a benchmark is labelled as 'EU Climate Transition Benchmark' or 'EU Paris-aligned Benchmark', benchmark administrators shall also disclose the following information:

a) forward-looking year-on-year decarbonisation trajectory;	Not applicable
b) degree to which the IPCC decarbonisation trajectory (1,5°C with no or limited overshoot) has been achieved on average per year since creation;	Not applicable
c) overlap between those benchmarks and their investable universe, as defined in Article 1, point (e), of Commission Delegated Regulation (EU) 2020/1818 (1), using the active share at asset level.	Not applicable

## SECTION 3 – DISCLOSURE OF THE ALIGNMENT WITH THE OBJECTIVES OF THE PARIS AGREEMENT

**Item 10.** By the date of application of this Regulation, for significant equity and bond benchmarks, EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks, benchmark administrators shall also disclose the following information.

By 31 December 2021, benchmark administrators shall, for each benchmark or, where applicable, each family of benchmarks, disclose the following information:

a) Does the benchmark align with the target of reducing carbon emissions or the attainment of the objectives of the Paris Agreement;	No
b) the temperature scenario, in accordance with international standards, used for the alignment with the target of reducing GHG emissions or attaining of the objectives of the Paris Agreement;	Not applicable
c) the name of the provider of the temperature scenario used for the alignment with the target of reducing GHG emissions or the attainment of the objectives of the Paris Agreement;	Not applicable
d) the methodology used for the measurement of the alignment with the temperature scenario;	Not applicable
e) the hyperlink to the website of the temperature scenario used.	Not applicable
Date on which information has last been updated and reason for the update:	May 2024 : Update of list of indices

## 7. DEFINITIONS OF THE BENCHMARK KEY TERMS

Term	Definition
<b>Administrator</b>	An administrator is the natural or legal person that has control over the provision of a benchmark and in particular administers the arrangements for determining the benchmark, collects and analyses the input data, determines the benchmark and publishes it.
<b>Benchmark</b>	Benchmark means any index by reference to which the amount payable under a financial instrument or a financial contract, or the value of a financial instrument, is determined, or an index that is used to measure the performance of an investment fund with the purpose of tracking the return of such index or of defining the asset allocation of a portfolio or of computing the performance fees.
<b>Benchmark Statement</b>	The Benchmark Statement identifies the primary features of an Index family or families of indices in the context of the EU Benchmark regulation. For ESG based indices it also contains disclosure of ESG factors and reporting of scores.
<b>Contributed input data</b>	Contributed input data means any input data not readily available to an administrator, that is required in connection with the determination of a benchmark, and is provided for that purpose.
<b>Discretion</b>	Discretion is the freedom to decide what should be done in a particular situation.
<b>Expert judgement</b>	Expert judgement means the exercise of discretion by an administrator or a contributor with respect to the use of data in determining a benchmark, including extrapolating values from prior or related transactions, adjusting values for factors that might influence the quality of data such as market events or impairment of a buyer or seller's credit quality, and weighting firm bids or offers greater than a particular concluded transaction.
<b>Family of Benchmarks</b>	A Family of Benchmarks means a group of Benchmarks provided by the same administrator and determined from input data of the same nature which provides specific measures of the same or similar market or economic reality.
<b>Financial instrument</b>	Financial instruments are assets that can be traded, or they can also be seen as packages of capital that may be traded. Most types of financial instruments provide efficient flow and transfer of capital all throughout the world's investors.
<b>Independent Supervisor</b>	For critical benchmarks, an administrator shall appoint an independent external auditor to review and report on the administrator's compliance with the benchmark methodology and this Regulation, at least annually.
<b>Index</b>	Index means any figure that is published or made available to the public; that is regularly determined entirely or partially by the application of a formula or any other method of calculation, or by an assessment; and on the basis of the value of one or more underlying assets or prices, including estimated prices, actual or estimated interest rates, quotes and committed quotes, or other values or survey.
<b>Index Design</b>	The Euronext team in charge of the indices.
<b>Index universe</b>	The index universe specifies the markets or regions that form the starting point of the index composition.

<b>Input data</b>	Input data means the data in respect of the value of one or more underlying assets, or prices, including estimated prices, quotes, committed quotes or other values, used by an administrator to determine a benchmark.
<b>Management Body</b>	Management body means the body or bodies of an administrator or an another supervised entity which are appointed with national law, which are empowered to set the strategy, objectives and overall direction of the administrator or other supervised entity, and which oversee and monitor management decision-making and include persons who effectively direct the business of the administrator or other supervised entity.
<b>Market disruption</b>	A market disruption is a situation wherein markets cease to function in a regular manner, typically characterized by rapid and large market decline.
<b>Market event</b>	Market Event means any event, occurrence, fact, condition, development or effect that results from any changes in economic, banking, currency, capital markets, financial services, commodities or other market conditions, or prevailing interest rates.
<b>Non-significant benchmark</b>	Non-significant benchmarks are benchmarks used for financial instruments or financial contracts or to measure the performance of investment funds and that do not fulfil the requirements of being a critical benchmark or a significant benchmark and that is not a commodity benchmark or an interest rate benchmark.
<b>Oversight committee</b>	An oversight committee is an independent committee that ensure oversight of all aspects of the provision of Euronext's benchmarks.
<b>Public consultation</b>	Public consultation is a process that involves the public in providing their views and feedback on a proposal to consider in the decision-making.
<b>Regulated data-benchmark</b>	<p>Regulated data-benchmark means a benchmark determined by the application of a formula from:</p> <ul style="list-style-type: none"> <li>-Input data contributed entirely and directly from a trading venue, an approved publication arrangement, an approved reporting mechanism, an electricity exchange, a natural gas exchange, an auction platform, a service provider to which the benchmark administrator has outsourced the data collection</li> <li>-Net asset values of investment funds.</li> </ul>
<b>Significant benchmark</b>	A significant benchmark is a benchmark used directly or indirectly within a combination of benchmarks as a reference for financial instruments or financial contracts or for measuring the performance of investments funds having a total average of at least EUR 50 billion on the basis of all the range of maturities or tenors of the benchmark, where applicable, over a period of six months and that has no or very few appropriate market-led substitutes and, in the event that the benchmark ceases to be provided or is provided on the basis of input data no longer representative of the underlying market or economic reality or unreliable input data, there would be a significant and adverse impact on market integrity, financial stability, consumers, the real economy or the financing of households or businesses in one or more Member States.
<b>Turnover</b>	For Euronext listings Turnover consists of the value of Electronic order book transactions, exercise and assignments, Regulated reported trades reported via TCS as well as OBOE (off book on exchange) transactions. For listings of a Company on other markets than Euronext the Turnover consists of the value of transactions of the specific listing of the Company.