

# **INDEX RULE BOOK**

## **CAC Large 60 Responsible Investment SW Index Family**

Version 22-01

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# 1. GENERAL

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This document is applicable to the CAC Large 60 Responsible Investment family (“Index Family”), which consists of all the Indices as mentioned in the Reference Table.

The CAC Large 60 Responsible Investment family is designed to reflect the price level trends in the trading of shares listed on Euronext Paris.

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	15-12-2021	restyled version in view of newly published Calculation and Corporate Actions rulebooks	
22-02	08-09-2022	Addition of Review Weighting Date	EIA 2022-318

## 2. INDEX REVIEWS

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### 2.1 REVIEW FREQUENCY AND RELEVANT DATES

<b>Review frequency:</b>	Quarterly
<b>Review Effective Date:</b>	After the market close of the third Friday of March, June, September and December.
<b>Review Cut-Off Date:</b>	After the market close of the penultimate Friday of February, May, August and November.
<b>Review Announcement Date:</b>	At least two trading days before the Review Effective Date.
<b>Review Weighting Date:</b>	Three trading days before the Review Effective Date.
<b>Review Weighting Announcement Date:</b>	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 CAC Large 60 index; at reviews this means included after the Review Effective Date.

##### Step 2: Eligibility screening at reviews

No further eligibility screening.

##### Step 3: Selection Ranking

The eligible Companies are ranked by decreasing order on the Sustainability score as assigned by Mirova/ISS-oekom. In case of an equal score the Company with the highest free float market capitalisation will rank higher. The ranking is made for the purpose of determining the Weighting.

##### Step 4: Selection of constituents at the reviews

All Companies in the Index Universe are selected

### 2.3 PERIODICAL WEIGHTING UPDATE

#### Weighting method

The index is Non-Market Capitalisation weighted, based on Mirova/ISS-oekom score ranking range.

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 a weight in the Index as per the below table. The Number of Shares will be rounded to the nearest whole number.

Rank	Weight CAC® Large 60 Responsible Investment SW
From 1 to 15	2.500%
From 16 to 30	$(31.25/15) \approx 2.083\%$
From 31 to 45	1.250%
From 46 to 60	$(12.5/15) \approx 0.833\%$

The Number Of Shares are determined based on the closing prices of the Companies to be included in the Index on 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.

### 3. REFERENCES

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#### 3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom-berg Code	Reuters code	Base date	Base value	Publication since	Index Type
CAC Large 60 Responsible Investment SW	FR0013376258	C6RIP	RCLEWEP	.C6RIP	31/12/2007	1 000	07/11/2018	Price
CAC Large 60 Responsible Investment SW NR	FR0013376266	C6RIN	RCLEWEN	.C6RIN	31/12/2007	1 000	07/11/2018	Net
CAC Large 60 Responsible Investment SW GR	FR0013376274	C6RIG	RCLEWEG	.C6RIG	31/12/2007	1 000	07/11/2018	Gross
CAC Large 60 Responsible Investment SW Decrement 5%	FR0013376282	C6RI	RCLEWE	.C6RI	31/12/2007	1 000	07/11/2018	Decrement 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. Index levels published before the official opening level is published are considered pre-opening index levels.

The official opening level is the first level published after a share price is available for all Companies included in the Index.

If share prices are not available for all constituents five minutes after Euronext Markets started regular daytime trading, the official opening level will be published as soon as the Companies whose share prices are available of the current trading day represent at least 80% of the value of the index at the close of the previous trading day.

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	
<b>Item 1.</b> Name of the benchmark administrator.	Euronext Paris
<b>Item 2.</b> Type of benchmark	Equity Benchmark
<b>Item 3.</b> Name of the benchmark or family of benchmarks.	<b>CAC Large 60 Responsible Investment SW index</b>
<b>Item 4.</b> Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	Yes
<b>Item 5.</b> 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:	Mirova/ISS Oekom sustainability score Weighting: The selected companies are ranked by descending Responsible Investment score (provided by Mirova/ISS-oekom)
b) List of social factors considered:	Plases refer to a)
c) List of governance factors considered:	Please refer to a)
<b>Item 6.</b> 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>	ISS-Oekom provides: - Mirova/ISS Oekom sustainability score The Mirova/ISS-oekom Sustainability score is based on the qualitative opportunities assessment and risk review score. The qualitative opportunities assessment looks at the product side, i.e whether the company's product portfolio either contributes or obstructs sustainable development (see below scale). The risk review score combines the Social and Environmental Risk Review, which look at the company's performance at its operations regarding management of risks. It enables to give more granularity to the score and avoid equality between 2 companies.
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>	ISS-Oekom represents and warrants that to the best of its knowledge the Methodology is robust and reliable, rigorous and capable of validating and verifying including, but not limited to, the following: <ul style="list-style-type: none"><li>• shall promptly correct any errors made in its computations of the Data and inform Euronext thereof, immediately.</li></ul>

	<ul style="list-style-type: none"> <li>• periodically review the Methodology</li> <li>• has clear written rules identifying how and when discretion may be exercised when deviating from the methodology</li> <li>• will inform Euronext prior to making any material change to the Methodology and will provide Euronext with the rationale for such change.</li> </ul>
<p>c) Reference standards</p> <p><i>Describe the international standards used in the benchmark methodology.</i></p>	
<p><b>Information updated on:</b></p>	<p>April 2021</p>