

INDEX RULE BOOK

CAC Parité Index Family

Version 26-01

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For further information in relation to Euronext Indices please contact: index-team@euronext.com

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1. GENERAL

This document is applicable to the CAC Parité family ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The CAC Parité Index is designed to reflect the price performance of French companies, while excluding those involved in controversial activities.

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	06-07-2026	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 consists of the Companies included in the SBF120 index at reviews.

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

Step 2 : Eligibility Screening at reviews

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
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- Animal Testing**

Exclusion type	Exclusion criteria	Sustainalytics Field Id
Animal Testing Non-pharmaceutical products	Category of Involvement ID = "AT4"	171415102999
Animal Testing pharmaceutical products	Category of Involvement ID = "A1"	171411102999

- 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 >= 1%	171020141199 171020171199

- Alcoholic Beverages**

Exclusion type	Exclusion criteria	Sustainalytics Field Id
Alcoholic Beverages Production	Derived turnover > 0%	171311112999

- Gambling**

Exclusion type	Exclusion criteria	Sustainalytics Field Id
Gambling Operations	Derived turnover > 5%	171911112999
Gambling Supporting Products/Services and Specialized Equipment	Sum of revenue percentage >= 1%	171015171199 171015141199

- Oil & Gas**

Exclusion type	Exclusion criteria	Sustainalytics Field Id
Oil & Gas Generation	Derived turnover > 0%	173316171899
Oil & Gas Production	Derived turnover >= 1%	171114111199
Oil & Gas Generation Ownership	Category of Involvement Id = "OG6"	173316102999

- **Thermal Coal**

Exclusion type	Exclusion criteria	Sustainalytics Field Id
Thermal Coal Extraction	Derived turnover > 0%	172811112999
Thermal Coal Power Generation	Derived turnover > 0%	172813112999

Step 3: Selection Ranking

The eligible Companies are ranked by decreasing order on the Equileap Scorecard as assigned by Equileap. In case of an equal score the Company with the highest free float market capitalisation will rank higher.

The latest Equileap score available as of the Review Cut-Off Date will be used.

Companies that do not have an Equileap Score are not eligible

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

Step 4: Selection of constituents at the reviews

The 30 highest ranking Constituents will be selected in the index.

The index consists of 30 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 the Companies included in the index have a maximum weight of 10%.

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloomberg Code	Reuters code	Base date	Base value	Publication since	Index Type
CAC Parité	FRESG0003789	PRTPR	CACPRT	.PRTPR	31-12-2009	1000	06-07-2026	Price Return
CAC Parité GR	FRESG0003797	PRTGR	CACPRTGR	.PRTGR	31-12-2009	1000	06-07-2026	Gross Return
CAC Parité NR	FRESG0003805	PRTNR	CACPRTNR	.PRTNR	31-12-2009	1000	06-07-2026	Net Return
CAC Parité NR Decrement 5%	FRESG0003813	PRTD5	CACPRTD5	.PRTD5	31-12-2009	1000	06-07-2026	Decrement 5% on NR
CAC Parité NR Decrement 3.75%	FRESG0003821	PRTD3	CACPRTD3	.PRTD3	31-12-2009	1000	06-07-2026	Decrement 3.75% on NR

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 EU 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.	CAC Parité
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 • Involvement in Animal Testing non-pharmaceutical products • Involvement in Animal Testing pharmaceutical products • Derived turnover in Tobacco Products Production • Revenue percentage in Tobacco Products Retail and Related Products/Services • Derived turnover in Alcoholic Beverages Production • 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 • Category of Involvement in Oil & Gas Generation Ownership • Derived turnover in Thermal Coal Extraction • Derived turnover in Thermal Coal Power Generation The Equileap Gender Diversity (EGD) Score is calculated based on 19 criteria across Four categories: - Gender Balance in Leadership & Workforce - Equal Compensation & Work Life Balance - Policies Promoting Gender Equality - Commitment, Transparency & Accountability
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 Tobacco Products Production • Revenue percentage in Tobacco Products Retail and Related Products/Services

	• Derived turnover in Alcoholic Beverages Production • Derived turnover in Gambling Operations • Revenue percentage in Gambling Supporting Products/Services and Specialized Equipment
c) List of governance factors considered:	• United Nation Global Compact compliance assessment
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>	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 • Involvement in Animal Testing non-pharmaceutical products • Involvement in Animal Testing pharmaceutical products • Derived turnover in Tobacco Products Production • Revenue percentage in Tobacco Products Retail and Related Products/Services • Derived turnover in Alcoholic Beverages Production • 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 • Category of Involvement in Oil & Gas Generation Ownership • Derived turnover in Thermal Coal Extraction • Derived turnover in Thermal Coal Power Generation 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 Equileap: The Equileap Scorecard was the result of the extensive deliberation and engagement of an Expert Review Committee, which included practitioners and 9 policy experts in the fields of women’s rights, academia, sustainable investment, and business. The result was the identification of 19 Criteria, divided into 4 Categories, which were considered critical in assessing company performance in gender equality. The Equileap Scorecard is reviewed on a regular basis by the Equileap team.
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>	Sustainalytics: 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. Equileap: All companies are assessed and evaluated using the same scoring methodology. The Equileap Scorecard is sector and country agnostic and is used to assess all industries and

	countries, enabling comparisons. It is a holistic composition that falls under a human rights framework for all genders.
c) Reference standards <i>Describe the international standards used in the benchmark methodology.</i>	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.
Information updated on:	July 2026