

INDEX RULE BOOK

Euronext® FAS IAS

Version 24-01

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indices.euronext.com

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1. GENERAL

This document is applicable to the Euronext FAS IAS Index ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Index family is designed to reflect the price level trends in the trading of companies listed on Euronext Paris that have significant shareholding by employees identified by FAS.

FAS, "Fédération Française des Associations d'Actionnaires Salariés et Anciens Salariés" is an organization gathering together all the French employees' shareholders associations (<http://www.fas.asso.fr/index.php>).

FAS is responsible for the calculation of the percentage of capital hold by the employees of each company.

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
24-02	23-02-2024		

2. INDEX REVIEWS

2.1 REVIEW FREQUENCY AND RELEVANT DATES

Review frequency: Annual

Review Effective Date: After the market close of the second Friday of October.

Review Cut-Off Date: After the market close of the first Friday of October.

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

Step 1: Index Universe

Index Universe definition

The Index Universe consists of the Companies included in the SBF 120 Index. At reviews this means included in the SBF 120 Index after the Review Effective Date.

Step 2: Eligibility screening at reviews

From the Index Universe, the following Companies are eligible:

- Companies where at least 3% of the capital is controlled by employees as determined by FAS IAS

Step 3: Selection Ranking

No Ranking is performed

Step 4: Selection of constituents at the reviews

All Eligible Companies are selected

2.3 PERIODICAL WEIGHTING UPDATE

Weighting method

The index is Free Float Market Capitalization weighted.

The Weighting Factors are explained in the following paragraphs.

Number of shares

The Number of Shares of a Company included in the Index Family will be identical to the SBF120 Index.

Free Float factor

The Free Float Factor of a Company included in the Index Family will be identical to the SBF120 Index.

Capping Factor

A Capping Factor is calculated based on the Review Weightings Announcement 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	Bloom- berg Code	Base date	Base value	Publication since	Index Type
Euronext® FAS IAS	FRIX00002439	EIASP	IASFASP	08-10-18	1000	23-02-24	Price
Euronext® FAS IAS NR	FRIX00002447	EIASN	IASFASN	08-10-18	1000	23-02-24	Net Return
Euronext® FAS IAS GR	FRIX00002454	EIASG	IASFASG	08-10-18	1000	23-02-24	Gross Return

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 relevant markets. The level of the index is in principle published every 15 seconds. The index is calculated from 09:00 hours until Euronext Markets stop regular daytime trading on the days when the 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 FAS IAS Index
Item 4. Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	No
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:	Not applicable
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>	Not applicable
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>	Not applicable
c) Reference standards <i>Describe the international standards used in the benchmark methodology.</i>	Not applicable
Information updated on:	February 2024