

INDEX RULE BOOK

Euronext French Employment 40 EW

Version 22-02

Effective from 1 September 2022

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1. GENERAL

This document is applicable to the Euronext® French Employment 40 EW ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext® French Employment 40 EW is designed to reflect the price level trends in the trading of shares listed in the France.

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	6 April 2022	Index launch	
22-02	1 Sept 2022	Change of Review Effective Date and Review Cut-Off Date; addition of Review Weighting Date	

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

Index Universe definition

The index universe consists of all companies included in the SBF 120® Index at reviews.

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

Eligibility screening

Only companies that are assigned an Humpact score are eligible for inclusion.

Selection ranking

The eligible companies are ranked by the Humpact overall score (the higher the score, the better) as provided by Humpact.

In case two companies have the same Humpact score, the company with the highest free float market cap is ranked higher.

Selection of constituents at the review

The 40 highest ranking companies are selected.

2.3 PERIODICAL WEIGHTING UPDATE

Weighting method

The index is Non-Market Capitalisation weighted, based on Equal Weight.

The weighting factors are explained in the following paragraphs.

Number of shares

The new weightings are calculated such that each constituent will have an equal weight.

Free Float factor

The Free float factor is not applicable for this Index family.

Capping Factor

The Capping factor is not applicable for this Index family.

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloomberg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext French Employment 40 EW	FRESG0000454	FREMP	-	.FREMP	01/10/2020	1000	06/04/2022	Price
Euronext French Employment 40 EW NR	FRESG0000462	FREMN	-	.FREMN	01/10/2020	1000	06/04/2022	Net Return
Euronext French Employment 40 EW GR	FRESG0000470	FREMG	-	.FREMG	01/10/2020	1000	06/04/2022	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 French Employment 40 EW
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:	/
b) List of social factors considered:	The top 40 companies based on the Humpact Social score are selected
c) List of governance factors considered:	/
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>	<p>Data are collected internally from 3 sources:</p> <ul style="list-style-type: none"> - Annual reports published every year by companies - Surveys sent to companies - Online sources for controversies <p>Description of "Humpact Emploi Score"</p> <ul style="list-style-type: none"> - Step 1: Humpact assesses and rates the performances of companies with its own proprietary methodology based on 50 quantitative criterias and 90 qualitative criterias. - Step 2: Each company obtains an overall score from 0 to 100. Each score is converted into a rating between 1 and 5 stars for communication, 5 stars being the best. - Step 3: Each score can be lowered according to the social controversies identified
b) Verification of data and guaranteeing the quality of those data.	Humpact represents and warrants that to the best of its knowledge the Methodology is robust and reliable, rigorous and capable of validating

<p><i>Describe how data are verified and how the quality of those data is ensured.</i></p>	<p>and verifying including, but not limited to, the following:</p> <ul style="list-style-type: none"> - shall promptly correct any errors made in its computations of the Data and inform Euronext thereof, immediately. - Periodically review the Methodology - Will inform Euronext prior to making any material change to the Methodology and will provide Euronext with the rationale for such change. <p>Humpact ensures the reliability of the data through its data collection process:</p> <ul style="list-style-type: none"> - Data collection with the maker and checker principle: each data entry is checked by another independent person. <p>Data verification post-data collection: automatic statistical checks to remove inconsistent and outlier data</p>
<p>c) Reference standards</p> <p><i>Describe the international standards used in the benchmark methodology.</i></p>	<p>The methodology behind social performance indicators and the assessment of controversies severity is based on the following international standards :</p> <ul style="list-style-type: none"> - Global Reporting Initiative (GRI) - UN Sustainable Development Goals - ILO Conventions , including the core ones, and recommendations
<p>Information updated on:</p>	<p>06/04/2022</p>