

# **INDEX RULE BOOK**

## **Euronext Green Planet France Index Family**

Version 22-01

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## 1. GENERAL

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

The Euronext Green Planet France family is designed to reflect the price level trends in the trading of shares listed in 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
21-01	15-12-2021	restyled version in view of newly published Calculation and Corporate Actions rulebooks	
22-01	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 close of the Wednesday following 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 SBF 120 index; at reviews this means included after the Review Effective Date.

#### Step 2: Eligibility screening at reviews

At reviews the companies included in the Index Universe are screened on controversies as determined by Moody's ESG Solutions. Companies who have a controversy flag of critical severity as determined by Moody's ESG Solutions. are excluded from the universe.

From the index universe, the 50 Companies with highest Environmental Performance score as assigned by Moody's ESG Solutions are eligible. In case of an equal score the Company with the highest free float market capitalisation will rank higher.

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

#### Step 3: Selection Ranking

The eligible Companies are ranked by Free float market capitalisation.

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

The 35 highest ranking eligible Companies in terms free float market capitalisation are selected.

### 2.3 PERIODICAL WEIGHTING UPDATE

#### Weighting method

The index is Non-Market Capitalisation weighted, Normalized Environmental performance score.

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 weight in the Index according to the respective Environmental performance scores as provided by Moody's ESG Solutions. The Number of Shares will be rounded to the nearest whole number.

The weighting of each constituent at the review date reflects the score of the Company divided by the total sum of the scores of all constituents.

$$Normalized\ Score_{i,t} = \frac{Score_{i,t}}{\sum_i Score_{i,t}}$$

The Number Of Shares are determined based on the closing prices of the Companies to be included in the Index on the Review Weighting 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
Euronext Green Planet France	FR0013479763	GRF5P	GRF50P	.GRF5P	31/12/2005	1000	05-02-20	Price
Euronext Green Planet France NR	FR0013479789	GRF5N	GRF5N	.GRF5N	31/12/2005	1000	05-02-20	Net Return
Euronext Green Planet France GR	FR0013479797	GRF5G	GRF5G	.GRF5G	31/12/2005	1000	05-02-20	Gross Return
Euronext Green Planet France Decrement 5%	FR0013479821	GRF50	GREENF35	. GRF50	31/12/2005	1000	05-02-20	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.

The opening level is calculated using the last known prices of traded constituents or in the case of constituents that have non-traded, halted or suspended status, the previous day reference prices or estimated prices (for IPOs, buyouts and swap offers).

The opening index level is disseminated at the same time as the first index level.

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>Euronext Green Planet France 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:	<p>Selection :</p> <p>The top 35 companies with the highest environmental performance score are selected.</p> <p>Exclusion :</p> <p>Companies facing critical controversies with regards to the UNGC.</p> <p>Weighting :</p> <p>The index calculation of this index is based on the Normalized Environmental performance score.</p>
b) List of social factors considered:	Not applied
c) List of governance factors considered:	Not applied
<b>Item 6.</b> Data and standards used.	
<p>a) Data input.</p> <p>(i) Describe whether the data are reported, modelled or, sourced internally or externally.</p> <p>(ii) Where the data are reported, modelled or sourced externally, please name the third party data provider.</p>	<p>Moody's ESG Solutions provides :</p> <ul style="list-style-type: none"> <li>• Environmental performance score</li> </ul> <p>The Environment score is based on a 2-step approach:</p> <p>Step 1:</p> <p>Moody's ESG Solutions assesses and rates the performances of companies according to the Equitics® methodology. The Environmental pillar gathers all the criteria that are linked to the environment.</p> <p>Step2 – Overall score</p> <p>Each issuer is assigned an overall score out of 100 (the higher the better)</p> <ul style="list-style-type: none"> <li>• United Nations Global Compact (UNGC) screening</li> </ul> <p>Moody's ESG Solutions analyses the impact of controversies on stakeholders and the company using the framework defined by the Office of High Commissioner of the United Nations Human Rights (analyses of the scale, scope and irremediable character of the impact).</p>
<p>b) Verification of data and guaranteeing the quality of those data.</p> <p>Describe how data are verified and how the quality of those data is ensured.</p>	<p>Moody's ESG Solutions 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:</p>



	<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> <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>Moody's ESG Solutions : the methodology behind ESG performance indicators and the assessment of controversies severity is based on the following international standards :</p> <ul style="list-style-type: none"> <li>• Global Reporting Initiative (GRI)</li> <li>• OECD Guidelines for Multinational Enterprises, and sectorial guidance</li> <li>• G20/OECD recommendations on Corporate governance</li> <li>• UN Conventions and recommendations,</li> <li>• UN Global Compact Principles</li> <li>• UN Sustainable Development Goals</li> <li>• ILO Conventions , including the core ones, and recommendations</li> <li>• TFCD recommendations</li> <li>• Paris Agreement (UNFCCC)</li> </ul>
<b>Information updated on:</b>	April 2021