

# **INDEX RULE BOOK**

## **Enternext<sup>®</sup> PEA-PME 150 Index**

Version 21-01

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# 1. GENERAL

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This document is applicable to the Enternext PEA-PME 150 Index ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Enternext PEA-PME 150 Index 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.

Euronext N.V. or its subsidiaries (hereinafter jointly "Euronext") owns all intellectual and other property rights to the index, including the name, the composition and the calculation of the index. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use> .

## PEA PME DISCLAIMER

Composition of the index (including for the avoidance of doubt the non-inclusion therein) is without prejudice to the actual eligibility of the relevant individual company to the PEA PME scheme as provided for by applicable French laws. It is the investors' sole responsibility to ascertain whether any single company is eligible or not to the PEA PME scheme based on relevant legal and regulatory criteria.

Accordingly, the index and its composition may not be taken in any manner whatsoever as an official list of companies, and/or the endorsement by Euronext of the eligibility of any company, to the PEA PME scheme.

## VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
V1	-	restyled version in view of newly published Calculation and Corporate Actions rulebooks	

## 2. INDEX REVIEWS

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### 2.1 REVIEW FREQUENCY AND RELEVANT DATES

**Review frequency:** Quarterly, with annual review in October.

**Review Effective Date:** After the market close of the last trading day of March, June, September (annual review) and December.

**Review Cut-Off Date:** After the market close of the last trading day of February, May, August and November.

**Review Announcement Date:** At least two 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 companies incorporated in France, that have been admitted to listing on Euronext Paris' market or Euronext Growth Paris.

#### Step 2: Eligibility screening at reviews

##### Annual Review

Eligible companies are companies that have declared to fulfil their eligibility for the PEA-PME provisions as published on the website of Euronext as of the Review Cut-Off Date.

The following Companies are not eligible for the index at Reviews:

- Companies that are part of Compartment(Segment) A;
- and Companies admitted to listing after 30 June of the running year are not eligible.

Companies that are among the 20% lowest ranking companies based on median daily turnover as observed in the 12 months up to and including August are not eligible. If fewer than 150 companies qualify, the companies with highest median daily turnover will be added until there are 150 companies.

##### Quarterly Reviews

No additional eligibility screening is done at the quarterly reviews.

### **Step 3: Selection Ranking**

#### **Annual Review**

The eligible Companies are ranked on free float market capitalisation.

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

#### **Annual Review**

The index is composed of the 150 highest ranking companies.

#### **Quarterly Reviews:**

No changes are made to the composition at the quarterly reviews.

## **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**

The Number Of Shares are determined based on the Review Weightings Announcement Date.

### **Free Float factor**

The Free Float Factors are updated at the annual review.

### **Capping Factor**

A maximum weighting of 2.5% is applied to each index constituent at each quarterly review. The assessment and new capping coefficients are based on the Review Weightings Announcement Date. Per ICB Supersector a maximum weighting of 20% is applied.

## 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 PEA-PME 150 Index	FR0012246023	ENPME	ENPME	ENPME	30-09-2013	1000	17-11-2014	Price
Euronext PEA-PME 150 Index GR	FR0012246049	EPMEG	EPMEG	EPMEG	30-09-2013	1000	17-11-2014	Gross Return

### 3.2 BASE CURRENCY

The Base Currency of this index family is Euro.

### 3.3 PUBLICATION

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 index is calculated based on the most recent prices of transactions concluded on the constituents' relevant regulated 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

<b>EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE KEY ELEMENTS OF THE BENCHMARK METHODOLOGY</b>	
<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>Enternext PEA-PME 150</b>
<b>Item 4.</b> Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	No
<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:	Not applicable
b) List of social factors considered:	Not applicable
c) List of governance factors considered:	Not applicable
<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>	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
<b>Information updated on:</b>	30 <sup>th</sup> April 2020