INDEX RULE BOOK

Euronext France Germany Leaders 50 EW Index Family

Version 22-01

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1. GENERAL

This document is applicable to the Euronext France Germany Leaders 50 EW family ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext France Germany Leaders 50 EW family is designed to reflect the price level trends in the trading of shares listed in France and Germany.

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

2.1 REVIEW FREQUENCY AND RELEVANT DATES

Review frequency:	Quarterly
Review Effective Date:	Spread over 2 days, after market close of the third Friday of March, June, September and December and after the market close of the Monday after. In case the "Monday after" is either a non-trading or a half trading day on Euronext Markets, The Review Effective Date will be spread over 2 days: after market close of the third Friday of March, June, September and December and after market close of the Thursday before.
Review Cut-Off Date:	After the market close of the penultimate Friday of February, May, August and 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 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 CAC 40 index; at reviews this means included after the Review Effective Date and the 40 Largest German stocks in term of free float market capitalisation, admitted to listing on the Prime Standard market of Germany.

Step 2: Eligibility screening at reviews

No additional eligibility screening.

Step 3: Selection Ranking

The eligible Companies are ranked by free float market capitalisation.

Step 4: Selection of constituents at the reviews

The 25 highest ranking eligible Companies for France and Germany respectively are selected, total 50.

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 Number of Shares will be calculated such that each Company will have an equal weight in the Index. The Number of Shares will be rounded to the nearest whole number.

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.

Spread implementation

In order to limit the price and volume effects of the reviews, the reshuffles will be spread over a 2-day period, the Review Implementation Period. 50% of the total weights changes (in number of shares) will be implemented during both days of the Review Implementation Period. After market close of the third Friday of March, June, September and December and after the market close of the Monday after.

In case the "Monday after" is either a non-trading or a half trading day on Euronext Markets, The Review Effective Date will be spread over 2 days: after market close of the third Friday of March, June, September and December and after market close of the Thursday before.

The number of shares to be implemented on each day during the Review Implementation Period will be announced at least two trading days before the start of the implementation except in the case where the Monday after the third Friday is a non-trading day or half-trading day on Euronext markets. In this specific case, the new composition will be announced 1 trading day before the Review Implementation Period.

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom-berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext® France Germany Leaders 50 EW	NL0012365035	EFGEW	EFGEW	.EFGEW	30/12/2005	1 000	23/06/2017	Price
Euronext® France Germany Leaders 50 EW NR	NL0012365043	EFGEN	EFGEN	.EFGEN	30/12/2005	1 000	23/06/2017	Net Return
Euronext® France Germany Leaders 50 EW GR	NL0012365050	EFGEG	EFGEG	.EFGEG	30/12/2005	1 000	23/06/2017	Gross Return
Euronext® France Germany Leaders 50 EW Decrement 5%	NL0012365068	EFGED	EFGED	.EFGED	30/12/2005	1 000	23/06/2017	Decrement 5% on NR
Euronext® France Germany Leaders 50 EW	NL0012365035	EFGEW	EFGEW	.EFGEW	30/12/2005	1 000	23/06/2017	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 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	
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 France Germany Leaders 50 EW 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) Describe whether the data are reported, modelled or, sourced internally or externally.* *(ii) Where the data are reported, modelled or sourced externally, please name the third party data provider.*	Not applicable
b) Verification of data and guaranteeing the quality of those data. *Describe how data are verified and how the quality of those data is ensured.*	Not applicable
c) Reference standards *Describe the international standards used in the benchmark methodology.*	Not applicable
Information updated on:	April 2021