

INDEX RULE BOOK

Euronext Top 30 France Germany Industrials EW

Version 22-01

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1. GENERAL

This document is applicable to the Euronext Top 30 France Germany Industrials EW family (“Index Family”), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Top 30 France Germany Industrials 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:	After market close of the third Friday of March, June, September and December.
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 All-Tradable index; at reviews this means included after the Review Effective Date as well as Companies that have their Main Listing on the Prime Standard market of Germany.

If a Company is admitted to listing in more than one market within the Index Universe, it will be evaluated based on the country in which it has the highest turnover on that market.

Step 2: Eligibility screening at reviews

From the Index Universe Companies classified as 50, Industrials (according to the ICB classification) are eligible.

Step 3: Selection Ranking

The eligible Companies are ranked by 6 months turnover.

Step 4: Selection of constituents at the reviews

The top 30 ranked in terms of turnover 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 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.

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom- berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext® Top 30 France Germany Industrials EW	NL0012730634	FGINP	FGINP	.FGINP	30/12/2005	1 000	15/01/2018	Price
Euronext® Top 30 France Germany Industrials EW NR	NL0012730642	FGINN	FGINN	.FGINN	30/12/2005	1 000	15/01/2018	Net Return
Euronext® Top 30 France Germany Industrials EW GR	NL0012730659	FGING	FGING	.FGING	30/12/2005	1 000	15/01/2018	Gross Return
Euronext® Top 30 France Germany Industrials EW Decrement 5%	NL0012730667	FGIND	FGIND	.FGIND	30/12/2005	1 000	15/01/2018	Decrement 5% on NR

3.2 BASE CURRENCY

The Base Currency of this index family is Euro.

3.3 PUBLICATION

The index is calculated based on the most recent prices of transactions concluded on the main markets in each of the countries that are included in the index or in the case of constituents that have non-traded, halted or suspended status and that haven't been open for trading, the previous day reference prices. The level of the index is in principle published every 15 seconds. The index is calculated and disseminated from 09:00 hours until Euronext Markets stop regular daytime trading on the days when Euronext Markets are open for trading except on days when all markets that are included in the index are closed.

The official opening level is the first level published after a share price is available for all constituents. Index levels published before the official opening level is published are considered pre-opening index levels.

If, for whatever reason, share prices are not available for all constituents five minutes after Euronext Markets (as defined in the Euronext harmonised rule book) started regular daytime trading, the official opening level will be published as soon as the companies whose share prices are available of the current trading day represent at least 80% of the value of the index at the close of the previous trading day.

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 Top 30 France Germany Industrials 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>(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.</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:	April 2021