

INDEX RULE BOOK

Euronext 100 Index®

Next 150 Index®

Version 23-01

Effective from 8 May 2023

indices.euronext.com

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1. GENERAL

This document is applicable to the Euronext 100 150 Index family ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext 100 150 Index family is designed to reflect the price level trends in the trading of shares listed in Europe.

Euronext Brussels 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 Dec 2021	restyled version in view of newly published Calculation and Corporate Actions rulebooks	
23-01	8 May 2023	Addition of Main Listing to Step 2 of 2.2 Review Selection	

2. INDEX REVIEWS

2.1 REVIEW FREQUENCY AND RELEVANT DATES

Review frequency: Semi-annually with daily rebalancing

Review Effective Date: After the market close of the last trading day of April and October.

Review Cut-Off Date: After the market close of the last trading day of March and September.

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 admitted to listing on the main markets of Euronext.

Step 2: Eligibility screening at reviews

Main Listing

In case a Company has more than one listing on the main markets of Euronext, only the Main Listing of a Company is eligible to be included in the Indices. The Main Listing is determined by the listing that is included in the Euronext Europe 500 Index. In case the Euronext Europe 500 Index does not establish the Main Listing, the Main Listing will be determined as defined in the Index Calculation and Periodical Review book.

Liquidity screening

Eligible are Companies that have a velocity of at least 20% in the 12 months before the Review Cut-off Date.

Companies listed less than 40 trading days on the Review Cut-Off Date are not eligible.

Companies that were removed from the Index due to a merger or acquisition in the last 12 months are not eligible.

Step 3: Selection Ranking

Eligible Companies are ranked by full market capitalisation.

Step 4: Selection of constituents at the reviews

- The Euronext 100 index consists of the 100 highest ranking Companies. The 90 highest ranking companies are selected. A buffer zone, where current constituents have priority over companies that currently do not form part of the index consists of the companies ranked 91th to 110th.
- The Next 150 index consists of the 150 highest ranking Companies not included in the Euronext 100. A buffer zone, where current constituents have priority over companies that currently do not form part of the Next 150 or Euronext 100 consists of the companies ranked 131st to 170th.

2.3 PERIODICAL WEIGHTING UPDATE

Weighting method

The index is Full Market Capitalisation weighted.

The Weighting Factors are explained in the following paragraphs.

Number of shares

The number of shares included in the index will be updated with the current number of shares listed on a daily basis.

Free Float factor

The Free Float Factor is not applicable for this Index Family.

Capping Factor

A maximum weighting of 10% is applied to each index constituent at the reviews. The assessment and new capping coefficients are based on the Review Weightings Announcement Date.

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom-berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext 100 Index®	FR0003502079	N100	N100	.N100	31-12-99	1000	02-10-00	Price
Euronext 100 Index® GR	QS0011224258	N100G	N100G	.N100G	31-12-99	1000	02-10-00	Gross Return
Next 150 Index®	FR0003502087	N150	N150	.N150	31-12-99	1000	02-10-00	Price
Next 150 Index® GR	QS0011224274	N150G	N150G	.N150G	31-12-99	1000	02-10-00	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 Euronext 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 Brussels
Item 2. Type of benchmark	Equity Benchmark
Item 3. Name of the benchmark or family of benchmarks.	Euronext 100 150
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.</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
Information updated on:	April 2021