INDEX RULE BOOK

Euronext Core Europe EW

Version 23-01

Effective from 6 June 2022

indices.euronext.com

For further information in relation to Euronext Indices please contact: index-team@euronext.com

Index

1. GENERAL

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

The Euronext Core Europe EW is designed to reflect the price level trends in the trading of shares listed in France, Netherland, Belgium, Luxembourg and Germany.

Euronext Amsterdam 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
23-01	06-06-2023	Correction on Review Announcement Date	

2. INDEX REVIEWS

2.1 REVIEW FREQUENCY AND RELEVANT DATES

Review frequency:	Quarterly
Review Effective Date:	After the 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 five 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 all the companies having their Main Listing on the main markets of France, Germany (Prime Standard segment), The Netherlands, Belgium and Luxembourg.

Step 2: Eligibility screening at reviews

Eligible are the 300 Largest stocks in term of free float market capitalisation.

Step 3: Selection Ranking

Eligible Companies are ranked on their free float market capitalisation.

Step 4: Selection of constituents at the reviews

Euronext Core Europe 30 EW

The 30 companies with the largest free float market capitalisation are selected.

Euronext Core Europe 100 EW
The 100 companies with the largest free float market capitalisation 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® Core Europe 100 EW	NL0012254635	EC1EW	EC1EW	.EC1EW	30/12/2005	962.31	06/04/2017	Price
Euronext® Core Europe 100 EW NR	NL0012375349	COREN	COREN	. COREN	30/12/2005	968.44	06/07/2017	Net Return
Euronext® Core Europe 100 EW GR	NL0012254643	EC1EG	EC1EG	.EC1EG	30/12/2005	968.44	06/04/2017	Gross Return
Euronext® Core Europe 100 EW Decrement 5% NR	NL0012375356	COREU	COREU	. COREU	30/12/2005	968.44	06/07/2017	Decrement Return 5% on NR
Euronext® Core Europe 100 EW Decrement 5% GR	NL0012254650	EC1ED	EC1ED	.EC1ED	30/12/2005	969.82	06/04/2017	Decrement Return 5% on GR
Euronext® Core Europe 30 EW	NL0012483903	COR3P	COR3P	.COR3P	30/12/2005	1000	30/08/2017	Price
Euronext® Core Europe 30 EW NR	NL0012483911	COR3N	COR3N	.COR3N	30/12/2005	1000	30/08/2017	Net Return
Euronext® Core Europe 30 EW GR	NL0012483937	COR3G	COR3G	.COR3G	30/12/2005	1000	30/08/2017	Gross Return
Euronext® Core Europe 30 EW Decrement 5% NR	NL0012483929	COR30	COR3O	.COR30	30/12/2005	1000	30/08/2017	Decrement Return 5% on NR
Euronext® Core Europe 30 EW Decrement 5% GR	NL0012483945	COR3D	COR3D	.COR3D	30/12/2005	1000	30/08/2017	Decrement Return 5% on GR

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 main markets in each of the countries that are included in the index. 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 specific main markets as well as 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 Amsterdam
Item 2. Type of benchmark	Equity Benchmark
Item 3. Name of the benchmark or family of benchmarks.	**Euronext Core Europe EW**
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