

INDEX RULE BOOK

Euronext® Europe 500

Version 23-01

Effective from 1 Mar 2023

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1. GENERAL

This document is applicable to the Euronext Europe 500 family ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Europe 500 is designed to reflect the price level trends in the trading of shares listed in Europe.

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	
23-01	01-03-2023	Removal of 1 year M&A eligibility exclusion criteria	

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 six trading 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 all the Companies admitted to listing on the main markets of Europe (Austria, Belgium, Denmark, Finland, France, Prime Standard segment of Germany, Ireland, Italy, Luxembourg, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom).

Step 2: Eligibility screening at reviews

Only the Main Listing of a Company as defined in the Index Calculation and Periodical Review book is eligible to be included in the Indices. Companies listed in more than one global region (Asia-Pacific, North America, Europe) are allocated to only one region by Index Design based on the 12 months turnover, turnover since a corporate action, the country of incorporation and the listing perceived or presented as primary (not an order of priority).

Companies not traded continuously and Investment classified as 302040 and 302050 in the ICB classification are not eligible.

Step 3: Selection Ranking

Eligible Companies are ranked on their free float market capitalization.

Step 4: Selection of constituents at the reviews

The 500 eligible Companies with the largest free float market capitalization are selected.

2.3 PERIODICAL WEIGHTING UPDATE

Weighting method

The index is Free Float Market Capitalization weighted.

The Weighting Factors are explained in the following paragraphs.

Number of shares

At each review, the number of shares included in the index will be updated with the number of shares listed on the Review Cut-Off Date, taking into account adjustments due to Corporate Actions.

Free Float factor

The Free Float Factor is determined based on the Review Cut-Off Date.

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® Europe 500	NL0013273014	EU500	EU500P	.EU500	31-12-05	1000	01-02-19	Price
Euronext® Europe 500 NR	NL0013273022	EU5NR	EU500N	.EU5NR	31-12-05	1000	01-02-19	Net Return
Euronext® Europe 500 GR	NL0013273030	EU5GR	EU500G	.EU5GR	31-12-05	1000	01-02-19	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 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 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 Europe 500
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