

INDEX RULE BOOK

Europe Luxury

Version 24-01

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

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1. GENERAL

This document is applicable to Europe Luxury family, which consists of all the Indices as mentioned in the Reference Table.

The Europe Luxury family aims to mirror the price movements of shares traded within the Eurozone. It includes companies associated with luxury brands and a premium market image.

Euronext Amsterdam is the Administrator of this Index Family.

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VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
24-01	01-08-2024	Initial version	

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, December.

Review Cut-Off Date: After the market close of the penultimate Friday of February, May, August, 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 days before the Review Effective Date.

2.2 REVIEW SELECTION

Step 1: Index Universe

Index Universe definition

The Index Universe is composed of the following securities:

Company Name	ISIN	Market Identifier Code
FERRARI	NL0011585146	MTAA
STELLANTIS NV	NL00150001Q9	MTAA
PANDORA A/S	DK0060252690	XCSE
BMW	DE0005190003	XETR
PORSCHE AG	DE000PAG9113	XETR
CIE FIN RICHEMONT	CH0210483332	XSWX
BRUNELLO CUCINELLI	IT0004764699	MTAA
MONCLER	IT0004965148	MTAA
BURBERRY GROUP	GB0031743007	XLON
L'OREAL	FR0000120321	XPAR
LVMH	FR0000121014	XPAR
KERING	FR0000121485	XPAR
ESSILORLUXOTTICA	FR0000121667	XPAR
HERMES INTL	FR0000052292	XPAR
HUGO BOSS AG	DE000A1PHFF7	XETR

Step 2: Eligibility screening at reviews

All companies from the Index Universe are eligible.

Step 3: Selection ranking

All eligible companies are selected.

Step 4: Selection of constituents at the reviews

At Reviews, any Companies that are included in the index which are not part of the “Index Universe”, e.g. as a result of a Spin-Off or Merger, are removed at the Review. No other changes to the selection will be made.

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 new weightings are calculated such that each constituent will have an equal weight.

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 applicable for this index family.

Capping Factor

The capping factor is not applicable for this index family.

3. REFERENCES

3.1 REFERENCE TABLE¹

Index name	Isincode	Mnemonic	Bloomberg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Europe Luxury	NLIX00002930	ELUXP	ENEUL	.ELUXP	31/12/2009	1000	01/08/2024	Price
Euronext Europe Luxury NR	NLIX00002948	ELUXN	ENEULNR	.ELUXN	31/12/2009	1000	01/08/2024	Net Return
Euronext Europe Luxury GR	NLIX00002955	ELUXG	ENEULGR	.ELUXG	31/12/2009	1000	01/08/2024	Gross Return
Euronext Europe Luxury Decrement 3.5%	NLIX00002963	ELUX3	ENEUL35D	.ELUX3	31/12/2009	1000	01/08/2024	Decrement 3.5% on NR
Euronext Europe Luxury Decrement 5%	NLIX00002971	ELUX5	ENEUL5D	.ELUX5	31/12/2009	1000	01/08/2024	Decrement 5% on NR
Euronext Europe Luxury Decrement 50 Points	NLIX00002989	ELD5P	ENEUL50D	.ELD5P	01/08/2024	950	01/08/2024	Decrement 50P on GR

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 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 US and Canadian Markets stop regular daytime trading on the days when 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.	Europe Luxury
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
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	Not applicable

Describe the international standards used in the benchmark methodology.

Information updated on:

29-07-2024