INDEX RULE BOOK

Euronext® European Energy Security

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

Index

1. GENERAL

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

The Euronext European Energy Security is designed to reflect the price level trends in the trading of shares listed in Europe that belong to the ICB classifications specified in section 2.2.

Euronext Amsterdam is the Administrator of this Index Family. For this Index Family no Independent Supervisor is appointed.

Euronext N.V. or its subsidiaries (hereinafter jointly "Euronext") owns all intellectual and other property rights to the Index, including the name, the composition and the calculation of the Index. Information regarding trademarks and intellectual property rights of Euronext is located at https://www.euronext.com/terms-use .

VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
25-01	30-04-2025	Initial version	

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 Constituents included in the Euronext Developed Europe Total Market at review.
At review means included in the Index Universe after the Review Effective Date.

Step 2: Eligibility screening at reviews

From the Index Universe, Companies that belong to the following ICB subsectors are eligible:
- "Integrated Oil and Gas" (60101000)
- "Conventional Electricity" (65101015)
- "Alternative Electricity" (65101010)
- "Renewable Energy Equipment" (60102020)
- "Oil: Crude Producers" (60101010)
- "Gas Distribution" (65102020)
- "Pipelines" (60101035)
- "Alternative Fuels" (60102010)
- "Oil Equipment and Services" (60101030)
- "Multi-utilities" (65102000)

Step 3: Selection Ranking

Eligible Companies are ranked on their Free Float Market Capitalisation

Step 4: Selection of constituents at the reviews

All eligible companies are selected.

2.3 PERIODICAL WEIGHTING UPDATE

Weighting method

The Index is Free Float Market Capitalisation 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

A Capping Factor is calculated based on the Review Weighting Date such that the Companies included in the index have as maximum weight of 20%.

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom-berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext European Energy Security	NLIX00006246	EENS	EENERGS	.EENS	31/12/2009	1000	30/04/2025	Price
Euronext European Energy Security NR	NLIX00006253	EENSN	EENERGSN	.EENSN	31/12/2009	1000	30/04/2025	Net Return
Euronext European Energy Security GR	NLIX00006261	EENSG	EENERGSG	.EENSG	31/12/2009	1000	30/04/2025	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 European Energy Security**
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 2025