

# **INDEX RULE BOOK**

## **Euronext Eurozone 50**

Version 01-23

Effective from 16 Nov 2023

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# Index

<b>1. General</b>	<b>2</b>
Version notes	2
<b>2. Index reviews</b>	<b>3</b>
2.1 Review frequency and relevant dates	3
2.2 Review Selection	3
2.3 Periodical Weighting Update	3
<b>3. References</b>	<b>5</b>
3.1 Reference Table	5
3.2 Base currency	5
3.3 Publication	5
<b>4. ESG Disclosures</b>	<b>6</b>

## 1. GENERAL

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This document is applicable to the Euronext Eurozone 50, which consists of all the Indices as mentioned in the Reference Table.

The Euronext Eurozone 50 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
01-23	16-11-2023	Initial Version	

## 2. INDEX REVIEWS

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### 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 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 Companies included in the Eurozone 300 Index, at reviews this means included after the Review Effective Date.

#### Step 2: Eligibility screening at reviews

No eligibility screening is applied.

#### Step 3: Selection Ranking

The eligible Companies are ranked by free float market capitalization on the Review Cut-Off Date.

#### Step 4: Selection of constituents at the reviews

The 50 highest ranking 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

The Number of Shares of a Company included in the Index Family will be identical to the Euronext Eurozone 300 Index.

**Free Float factor**

The Free Float Factor of a Company included in the Index Family will be identical to the Euronext Eurozone 300 Index.

**Capping Factor**

The Capping Factor is not applied for the weightings of this Index Family.

## 3. REFERENCES

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### 3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom- berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Eurozone 50	NLIX00002336	ENEZ5		.ENEZ5	01/01/2010	1000	16/11/2023	Price

### 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	
<b>Item 1.</b> Name of the benchmark administrator.	Euronext Amsterdam
<b>Item 2.</b> Type of benchmark	Equity Benchmark
<b>Item 3.</b> Name of the benchmark or family of benchmarks.	<b>Euronext Eurozone 50</b>
<b>Item 4.</b> Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	No
<b>Item 5.</b> 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
<b>Item 6.</b> 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
<b>Information updated on:</b>	November 2023