

# **INDEX RULE BOOK**

**Euronext® Eurozone Banks**

Version 22-01

Effective from 01 Sep 2022

[indices.euronext.com](https://indices.euronext.com)

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use> .

© 2022, Euronext N.V. - All rights reserved.

For further information in relation to Euronext Indices please contact:  
[index-team@euronext.com](mailto:index-team@euronext.com)

# 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	4	
<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

---

This document is applicable to the Euronext® Eurozone Banks (“Index Family”), which consists of all the Indices as mentioned in the Reference Table.

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

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
21-01	14-4-2021	initial version	
21-02	Nov 2021	change Review Announcement date to at least five trading days before Review Effective Date	
21-03	15-12-2021	restyled version in view of newly published Calculation and Corporate Actions rulebooks	
22-01	01-09-2022	Change of Index Universe	EIA_2022-195

## 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 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 Euronext Eurozone 300 index, and that are included in the list of supervised groups under the direct supervision of the European Central Bank. At Reviews this means included in the index after the Review Effective Date.

In accordance with Article 49(1) of Regulation (EU) No 468/2014 of the European Central Bank (ECB/2014/17)<sup>1</sup> (the SSM Framework Regulation), the ECB publishes a list containing the name of each supervised group which is directly supervised by the ECB ("significant supervised group", as defined in Article 2, points (22) of the SSM Framework Regulation)

The list of significant supervised groups is published on the [website](#) of the ECB.

#### Step 2: Eligibility screening at reviews

No additional eligibility screening.

#### Step 3: Selection Ranking

No ranking is applied.

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

All companies in the Index Universe 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 updated to the listed Number of Shares on the Review Cut-Off Date, taking into account adjustments due to Corporate Actions.

### **Free Float factor**

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

### **Capping Factor**

A maximum weighting of 20% is applied to each index constituent at the reviews. The assessment and new capping coefficients are based on the Review Weighting Announcement Date.

## 3. REFERENCES

---

### 3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom-berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Eurozone Banks	NL0015000AR3	BANK	EZBANK	.BANKK	31/12/2009	1000	14-04-2021	Price
Euronext Eurozone Banks NR	NL0015000AT9	BANKN		.BANKN	31/12/2009	1000	14-04-2021	Net Return
Euronext Eurozone Banks GR	NL0015000AV5	BANKG		.BANKG	31/12/2009	1000	14-04-2021	Gross Return
Euronext Eurozone Banks Decrement 5%	NL0015000AW3	BANKD		.BANKD	31/12/2009	1000	14-04-2021	Decrement Return 5% on NR

### 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 Euronext Markets are open for trading.

The closing level is the last level disseminated on the trading day.

## 4. ESG DISCLOSURES

<b>EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE KEY ELEMENTS OF THE BENCHMARK METHODOLOGY</b>	
<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 Banks</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>	May 2021