INDEX RULE BOOK

Euronext® Helios Space Index Family

Version 23-02

Effective from 20 Jan 2022

indices.euronext.com

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

Index

1. GENERAL

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

The Euronext Helios Space index family is designed to reflect the price level trends in the trading of shares listed in the developed market countries.

Euronext Paris 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
23-01	20-01-2023	Initial version	
23-02	17-02-2023	Add Reuters code	

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, 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 all companies that are listed in the following countries: United States, Canada, Japan , Australia, New Zealand, Singapore, Austria, Belgium, Denmark, Finland, France, Prime Standard segment of Germany, Ireland, Luxembourg, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom and Hong Kong.

In case two forms of listing of the same Company are in the Index Universe, only the Main Listing is eligible.

Step 2: Eligibility screening at reviews

Euronext Helios All-share Space Index

Within the Index Universe, all companies selected by the European Space Agency are eligible.

Euronext Helios Space Index

Within the Index Universe, all companies selected by the European Space Agency are eligible.

Additionally, companies that do not fulfil the following criteria are not eligible:

- Companies with a 3-months Average Daily Traded Volume lower than 2 million EUR.
- Companies that have been traded in less than 50% of all trading days over the 3-month period before the Review Cut-Off date
- Companies with a Free float market cap lower than 200 Millions EUR

Step 3: Selection ranking

Not applicable

Step 4: Selection of constituents at the reviews

All eligible Companies are selected for the Indices.

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.

Free Float Factor

All Free Float Factors are updated at each review.

Capping Factor

At each review, the constituents are subject to a maximum weighting of 10%. The capping factors are determined based on closing prices observed on the Review Weighting Date.

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	BBG Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Helios Space All-Share Index	NLIX00000959	HSPAP	HSPACEAP	HSPAP	01/01/2010	1000	20/01/2023	Price Return
Euronext Helios Space All-Share Index NR	NLIX00000967	HSPAN	-	HSPAN	01/01/2010	1000	20/01/2023	Net Return
Euronext Helios Space All-Share Index GR	NLIX00000975	HSPAG	-	HSPAG	01/01/2010	1000	20/01/2023	Gross Return
Euronext Helios Space Index	NLIX00000983	HSPCP	HESPACEP	HSPCP	01/01/2010	1000	20/01/2023	Price Return
Euronext Helios Space Index NR	NLIX00000991	HSPCN	HESPACEN	HSPCN	01/01/2010	1000	20/01/2023	Net Return
Euronext Helios Space Index GR	NLIX00001007	HSPCG	HESPACEG	HSPCG	01/01/2010	1000	20/01/2023	Gross Return

3.2 BASE CURRENCY

The Base Currency of this index family is EUR.

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 Paris
Item 2. Type of benchmark	Equity Benchmark
Item 3. Name of the benchmark or family of benchmarks.	**Euronext Helios Space index family**
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:	19-01-2023