INDEX RULE BOOK

Euronext Sovereign Economy Selection Eurozone 50

Version 21-02

Effective from 15 Dec 2021

indices.euronext.com

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 the Euronext Sovereign Economy Selection Eurozone 50family ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Sovereign Economy Selection Eurozone 50 family 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		Initial bersion	
21-02	15-12-2021	restyled version in view of newly published Calculation and Corporate Actions rulebooks	

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 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 consists of the Companies included in the Euronext Eurozone 300 index that are classified in the following Supersectors as per ICB:

- Insurance (3030)
- Telecommunications (1510)
- Utilities (6510)
- Energy (6010).

At reviews this means included after the Review Effective Date.

Step 2: Eligibility screening at reviews

No further eligibility screening is performed.

Step 3: Selection Ranking

The eligible Companies are ranked by free float market capitalisation.

Step 4: Selection of constituents at the reviews

The top 50 ranked in terms of free float market capitalisation 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 maximum weighting of 10% is applied to each index constituent at the reviews. The assessment and new capping coefficients are based on the closing prices on the Review Weightings 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 Sovereign Economy Selection Eurozone 50	NL0015000EF0	SES5P	EURSES5P	.SES5P	31-12-2005	1000	11-06-2021	Price
EN Sovereign Economy Selection EZ50 NR	NL0015000EE3	SES5N	EURSES5N	.SE5N	31-12-2005	1000	11-06-2021	Net Return
EN Sovereign Economy Selection EZ50 GR	NL0015000EC7	SES5G	EURSES5G	.SE5G	31-12-2005	1000	11-06-2021	Gross Return
Euronext Sovereign Economy Selection Eurozone 50 Decrement 50 Points	NL0015000E83	SES50	EURSES50	. SES50	10-06-2021	900	11-06-2021	Decrement 50 points on GR

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 level of the Indices are in principle published every 15 seconds starting from 09:00.

The opening index level is disseminated at the same time as the first index level.

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 Sovereign Economy Selection Eurozone 50 Index**
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:	June 2021