INDEX RULE BOOK

EURONEXT® US Consumer Sector

Version 24-01

Effective from 09 August 2024

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® US Consumer Sector Index ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext® US Consumer Sector Index aims to track US companies that are classified in one of the following ICB industry categories: Energy, Consumer Discretionary, Technology.

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
24-01	09 August 2024	Initial version	

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 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 Starting Universe consists of the Constituents included in the Euronext® North America 500, except companies listed on the Toronto Stock Exchange XTSE at review.

At review means included in the Index Universe after the Review Effective Date.

Step 2: Eligibility screening at reviews

The list of Constituents is reduced by a series of screens. The Companies with any of the following characteristics are excluded:

- Constituents that are not classified in one of the following ICB Industry categories: Energy, Consumer Discretionary, Technology (respective ICB Industry Codes 60, 40, 10).

Step 3: Selection ranking

The eligible Constituents are ranked by their free float adjusted market Capitalisation on the Review Cut-Off Date.

Step 4: Selection of constituents at the reviews

The index consists of 20 Companies. The top 20 in terms of free float adjusted 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

Free Float Factor

All Free Float Factors are updated at each review and are determined based on the Review Cut-Off Date.

Capping Factor

A Capping Factor is calculated based on the Review Weightings Announcement Date such that the Companies included in the index have as maximum weight of 10%.

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom-berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext US Consumer Sector	NLIX00002997	EUSCS	ENUSCSP	.EUSCS	31/12/2009	1000	09/08/2024	Price Return
Euronext US Consumer Sector GR	NLIX00003003	EUSCG	ENUSCSG	.EUSCG	31/12/2009	1000	09/08/2024	Gross Return
Euronext US Consumer Sector NR	NLIX00003011	EUSCN	ENUSCSN	.EUSCN	31/12/2009	1000	09/08/2024	Net Return
Euronext US Consumer Sector Decrement 5%	NLIX00003029	ESC5D	ENUSCS5D	.ESC5D	31/12/2009	1000	09/08/2024	Decrement
Euronext US Consumer Sector Decrement 50 Points	NLIX00003037	ESC50	ENUSCS50	.ESC50	01/08/2024	900	09/08/2024	Decrement

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 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 Amsterdam
Item 2. Type of benchmark	Equity benchmark
Item 3. Name of the benchmark or family of benchmarks.	**Euronext US Consumer Sector 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
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:	31-07-2024