

# **INDEX RULE BOOK**

**Euronext<sup>®</sup> Developed Market**

Version 21-01

Effective from 15 Dec 2021

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

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## 1. GENERAL

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

The Euronext Developed Market is designed to reflect the price level trends in the trading of shares listed in the developed markets of the world.

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
21-01	15 Dec 2021	Restyled version in view of newly published Calculation and Corporate Actions rulebook	

## 2. INDEX REVIEWS

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### 2.1 REVIEW FREQUENCY AND RELEVANT DATES

<b>Review frequency:</b>	Quarterly
<b>Review Effective Date:</b>	After the market close of the third Friday of March, June, September and December.
<b>Review Cut-Off Date:</b>	After the market close of the penultimate Friday of February, May, August and November.
<b>Review Announcement Date:</b>	At least two days before the Review Effective Date.
<b>Review Weighting Announcement Date:</b>	Two days before the Review Effective Date, generally based on prices of the Tuesday 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® Europe 500, Euronext® Eurozone 300, Euronext® Asia Pacific 500 and Euronext® North America 500 index at review.

At review means included in the reference index after the Review Effective Date.

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

All companies included 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

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

The Capping Factor is not applied for 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® Developed Market	NL0015000I89	ENDMP		.ENDMP	31/12/2005	1000	25/08/2021	Price
Euronext® Developed Market NR	NL0015000I71	ENDMN		.ENDMN	31/12/2005	1000	25/08/2021	Net Return
Euronext® Developed Market GR	NL0015000I63	ENDMG		.ENDMG	31/12/2005	1000	25/08/2021	Gross Return
Euronext® Developed Market USD	NLIX00000009	EDMPU		.EDMPU	31/12/2005	1000	25/11/2021	Price
Euronext® Developed Market NR USD	NLIX00000017	EDMNU		.EDMNU	31/12/2005	1000	25/11/2021	Net Return
Euronext® Developed Market GR USD	NLIX00000025	EDMGU		.EDMGU	31/12/2005	1000	25/11/2021	Gross Return

#### 3.2 BASE CURRENCY

The Base Currency of the Euronext Developed Market is Euro, the Base Currency of the Euronext Developed Market USD version is US Dollar.

#### 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	
<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 Developed Market Index</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>	25 August 2021