

# **INDEX RULE BOOK**

**Euronext World Country Selection**

Version 21-02

Effective from 15-12-2021

[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> .

© 2021, 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)

# 1. INDEX

---

<b>1. Index</b>		<b>1</b>
<b>2. Highlights</b>		<b>2</b>
Version notes	2	
<b>3. Index reviews</b>		<b>3</b>
3.1 Review frequency and relevant dates	3	
3.2 Review Selection	3	
3.3 Periodical Weighting Update	4	
<b>4. References</b>		<b>5</b>
4.1 Base currency	5	
4.2 Publication	5	
<b>5. ESG Disclosures</b>		<b>6</b>

## 2. HIGHLIGHTS

---

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

The Index Family is designed to reflect the price level trends in the trading of shares listed in the United States Of America, Canada, United Kingdom, Switzerland, Japan and Australia.

Euronext Paris is the Administrator of this Index Family. The Expert Committee acts as Independent Supervisor of the Index Family.

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 version	
21-02	15-12-2021	restyled version in view of newly published Calculation and Corporate Actions rulebooks	

### 3. INDEX REVIEWS

---

#### 3.1 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 days before the Review Effective Date.

**Review Weighting Announcement Date:** Two days before the Review Effective Date, generally based on prices of the Tuesday before the Review Effective Date.

#### 3.2 REVIEW SELECTION

##### Step 1: Index Universe

The Index Universe consists of the Companies included in the Euronext® Europe 500, North America 500 and Asia Pacific 500 indices with the Main listing in United States Of America, Canada, United Kingdom, Switzerland, Japan or Australia. At reviews this means included in the Index after the Review Effective Date.

##### Step 2: Eligibility screening at reviews

No eligibility screening is performed.

##### Step 3: Selection Ranking

No additional ranking is performed.

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

All eligible Companies are selected.

### **3.3 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 applicable for this Index Family.

## 4. REFERENCES

---

Index name	Isin code	Mnemo	Bloomberg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext® World Country Selection	NL0015000E91	EWCSF	EWCSF	.EWCSF	31/12/2005	1000	2 July 2021	Price Return
Euronext® World Country Selection GR	NL0015000E75	EWCSG	EWCSG	.EWCSG	31/12/2005	1000	2 July 2021	Gross Return
Euronext® World Country Selection NR	NL0015000EB9	EWCSN	EWCSN	.EWCSN	31/12/2005	1000	2 July 2021	Net Return

### 4.1 BASE CURRENCY

The Base Currency of this index family is Euro.

### 4.2 PUBLICATION

The index is calculated based on the most recent prices of transactions concluded on the markets of main listing. The level of the index is calculated once a day and disseminated after the close of regular US and Canadian daytime trading on days when Euronext markets are open for trading.

## 5. 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 Paris
<b>Item 2.</b> Type of benchmark	Equity Benchmark
<b>Item 3.</b> Name of the benchmark or family of benchmarks.	<b>Euronext World Country Selection 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 <sup>th</sup> of November 2021



## Overview of Rulebooks and other documents applicable for Euronext Indices

The following documents, all available on or via the following link: <https://www.euronext.com/en/indices/index-rules> should be read in conjunction with this document or provide other relevant information for the reader.

### **BENCHMARK STATEMENT**

The Benchmark Statement identifies the primary features of an index family or families of indices in the context of the EU Benchmark regulation. For ESG based indices it also contains disclosure of ESG factors and reporting of scores.

### **COMPLIANCE STATEMENT**

The Compliance Statement provides details, for both significant and non-significant benchmarks, for which provisions the Administrator has chosen not to apply, and offers an explanation as to why it is appropriate not to apply each provision.

### **GOVERNANCE EURONEXT INDICES**

The purpose of the 'Governance Euronext Indices' is to describe the role and responsibilities of each of the governance bodies that are part of the Benchmark Administrators of Euronext.

### **RULEBOOK OF EACH FAMILY OF INDICES**

Each index is part of an index family that shares the basis for selection (universe) and which is managed in a comparable way. A separate rulebook is provided for each index family that will describe the specific features of that index family as well as specific elements of each index within that family.

### **INDEX CALCULATION AND PERIODICAL REVIEW Euronext Indices**

The Methodology Euronext describes all common aspects that apply for the

- periodical reviews, and
- the calculation of indices

### **EURONEXT INDICES CORPORATE ACTION RULES**

• treatment of corporate actions  
of indices provided by Euronext Indices.

### **EURONEXT ESG PROVIDERS METHODOLOGIES**

An overview of various methods applied by providers of ESG scorings and labels

### **PROCEDURES EURONEXT INDICES**

These rulebooks describe the various procedures that are applied for all Euronext Indices:

- Correction Policy
- Announcement Policy
- Complaints Procedure
- Consultations Procedure
- Procedure For Cessation of Indices

### **RULES OF PROCEDURE INDEPENDENT SUPERVISORS**

For each Independent Supervisor Euronext publishes a 'Rules of Procedure' that describes the responsibilities and composition of each Independent Supervisor.

### **BENCHMARK OVERSIGHT COMMITTEE CHARTER**

The Benchmark Oversight Committee Charter describes the role and responsibilities of the Benchmark Oversight Committee.