

OVERVIEW OF RULEBOOKS AND OTHER DOCUMENTS APPLICABLE FOR EURONEXT INDICES

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indices.euronext.com

VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
23-01	27 Sept 2023	Initial version	
24-01	24 July 2024		

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

Overview of Rulebooks and other documents applicable for Euronext Indices

The following documents should be read in conjunction with this document or provide other relevant information for the reader are all available on or via the following links:

- <https://www.euronext.com/en/indices/index-rules>
- <https://live.euronext.com/en/products/indices/all-indices-documents>

INDEX ANNOUNCEMENT POLICY

This policy describes the methodology in case of changes to the index and specify the announcement periods for every index family.

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 indices that pursue ESG objectives or that take into account ESG factors, it also contains a link to the '*ESG Report*' where users can find disclosure of ESG factors.

COMPLIANCE STATEMENT

The Compliance Statement provides details of 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.

DEVELOPED MARKET DEFINITION

The 'Developed market definition' describes the country classification framework listing the investable universe by country and market segment.

ESG REPORT DISCLOSURES DEFINITIONS

For indices that pursue ESG objectives or that take into account ESG factors, this document contains disclosure of ESG factors and reporting of scores. This is a transparent and comparable report where all ESG data displayed in this report comes from ISS ESG. All details of the scores and metrics are further explained in the '*ESG Report Disclosures Definitions*' document. Be aware that the use of data from a different ESG data provider in the index construction may leads to different results in the reported ESG figures in this document.

EURONEXT INDICES CORPORATE ACTION RULES

The corporate actions guide provides details on the treatment of corporate actions affecting the weighting and composition of indices.

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 listed in a reference table as well as specific elements of each index within that family. All the family indices are referenced in the 'List of indices per Benchmark family'.

INDEX CALCULATION AND PERIODICAL REVIEWS

The Methodology Euronext describes all common aspects that apply for:

- the periodical reviews and selection process
- the calculation of indices

EURONEXT ESG/EXTERNAL DATA PROVIDERS METHODOLOGIES

An overview of various methods applied by providers of ESG scorings and labels. This document explains in detail the data sources used in the index construction from the Rulebook.

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

BENCHMARK OVERSIGHT COMMITTEE CHARTER

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

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.

LIST OF INDICES PER BENCHMARK FAMILY

The file documents all the index listed as well as the history of the publications and recent updates of the listed indices.

METRICS FOR US IRS 971(M) INDEX CLASSIFICATION

This publication provides information to help investors to determine if Euronext Indices may be considered as 'Qualified Index' under Section 871(m) of the United States relevant Treasury regulations.

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.

WITHOLDING TAX TABLE

The table lists the relevant tax rates for the Euronext net return indices.