

INDEX RULE BOOK

EURONEXT[®] AEROSPACE AND DEFENSE

Version 24-01

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indices.euronext.com

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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® Aerospace and Defense (“Index Family”), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Aerospace and Defense is designed to reflect the price level trends in the trading of companies involved in the Aerospace and Defense sector.

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
24-01		initial version	

2. INDEX REVIEWS

2.1 REVIEW FREQUENCY AND RELEVANT DATES

Review frequency: Quarterly

Review Effective Date: After the market close of the second Friday of January, April, July and October.

Review Cut-Off Date: After the market close of the first Friday of January, April, July and October.

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 days before the Review Effective Date.

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2.2 REVIEW SELECTION

Step 1: Index Universe

Index Universe definition

The index universe consists of the Companies included in the Euronext® Developed Market index

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

Step 2: Eligibility screening at reviews

The Companies with all of the following characteristics are eligible:

- Companies belonging to the ICB Sector Aerospace and Defense (502010)
- Companies with a 3-months Average Daily Traded Value above 4 Million €

Step 3: Selection Ranking

Not applicable.

Step 4: Selection of constituents at the reviews

All eligible companies 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 will be updated in line with the number of shares of the constituents in the starting index Universe, Euronext Developed Market index, at the Review Cut-Off date, taking into account adjustments due to Corporate Actions.

Free Float factor

At each review, the Free Float Factor will be updated in line with the Free Float factor of the constituents in the starting index Universe, Euronext Developed Market index, at 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 a maximum weight of 5%.

3. REFERENCES

3.1 REFERENCE TABLE

Name	Isincode	Mnemo	Bloom- berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Aerospace and Defense PR	NLIX00003086	AERDP	AERDWPR	.AERDWPR	31/12/2009	1000	21/08/2024	Price Return
Euronext Aerospace and Defense GR	NLIX00003094	AERDG	AERDWGR	.AERDWGR	31/12/2009	1000	21/08/2024	Gross Return
Euronext Aerospace and Defense NR	NLIX00003102	AERDN	AERDWRN	.AERDWRN	31/12/2009	1000	21/08/2024	Net Return
Euronext Aerospace and Defense Decrement 3.5%	NLIX00003110	ARD35	AERDW35D	.AERDW35D	31/12/2009	1000	21/08/2024	Decrement Return 3.5% on NR
Euronext Aerospace and Defense Decrement 5%	NLIX00003128	AERD5	AERDW5D	.AERDW5D	31/12/2009	1000	21/08/2024	Decrement Return 5% on NR

3.2 BASE CURRENCY

The Base Currency of this index family is Euro.

3.3 PUBLICATION

The level of the Indices are in principle published every 15 seconds starting from 09:00 CET until US Markets stop regular daytime trading on the days when Euronext Markets are open for trading.

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 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 Aerospace and Defense
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:	
b) List of social factors considered:	
c) List of governance factors considered:	
Item 6. Data and standards used.	
a) Data input. <i>(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.</i>	
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>	
c) Reference standards <i>Describe the international standards used in the benchmark methodology.</i>	
Information updated on:	• 12 August 2024

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