

INDEX RULE BOOK

Euronext Developed World Index

Version 24-02

Effective from 13-03-2024

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1. GENERAL

This document is applicable to the Euronext Developed World Index family ("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 Large and Mid cap shares in global developed markets. The Index aims to cover at least 85% of the Free Float Market Capitalization of Global Developed markets.

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
23-01	09-11-2023	First version	
23-02	24-11-2023	Addition of subindices	
24-01	20-02-2024	Small corrections (MICs)	
24-02	13-03-2024	Alignment MICs / Annex	

2. INDEX REVIEWS

2.1 REVIEW FREQUENCY AND RELEVANT DATES

Review frequency: Semi-Annual Review in March and September

Review Effective Date: After the market close of the third Friday of March and September.

Review Cut-Off Date: After the market close of the penultimate Friday of February and August.

Review Announcement Date: At least six trading days before the Review Effective Date.

Review Weighting Announcement Date: Two days before the Review Effective Date.

2.2 REVIEW SELECTION

Step 1: Index Universe

Index Universe definition

The Index Universe consists of Companies listed on global Developed markets. Developed Markets are those markets that have been defined as Developed Markets as per the Euronext Index Market Classification Framework. See Chapter 5 for the eligible countries and exchanges.

Step 2: Eligibility screening at reviews

Step 2A: Main Listing

Each Company is allocated to one country, each Company is allocated to a country by Index Design based on the relevant volumes, the country of incorporation, and the listing location perceived or presented as primary of the Company. If a Company has several types of securities listed in its assigned country, each of these securities are eligible.

Step 2B: Security Type

The following security types are not eligible for inclusion in the index:

- SPAC: A special purpose acquisition company, incorporated for the purpose of completing a merger, share exchange, asset acquisition, share purchase, reorganisation or similar transaction with a target operating company or business (the "Business Combination").
- Cash Shells: Companies whose assets consist wholly or predominantly of cash.
- Open-ended investment funds: A collective investment scheme offering regular creation/redemption of shares/units.
- Closed-ended investment funds: A collective investment scheme that does not offer creation and redemption of shares/units.
- Companies not traded continuously
- Master limited Partnerships, Limited Liability Partnerships and Limited Partnerships.
- Limited Liability Companies.
- Stapled unit and Stapled Securities when at least one of the securities is not eligible
- Chinese companies listed in US Executive Order 13959 and subsequent modifications of it are not eligible.

- Chinese Companies and depositary receipts or depositary shares of Chinese companies listed overseas are not eligible. Chinese Companies are Companies within the Index Universe with the following features:
 - o Domiciled in China
 - o Incorporated outside of China
 - o Having strong ownership ties and main economic links with China
 - o Over 60% of revenue or assets linked to China

Step 2C: Minimum amount of trading

- Companies should be listed for at least 30 trading days on the Review Cut-Off Date to be eligible for index inclusion.
- Companies should trade at least 90% of trading days or more to be eligible

Step 2C: Liquidity screening

From the Index Universe only Companies that have a Free Float Velocity of more than 10% eligible for the 12 months up to and including the Review Cut-Off Date to be included in the indices.

Companies should have a Free Float Factor of at least 5% to be eligible for inclusion in the Index.

All securities that are eligible for inclusion in the Index make up the Investable Universe.

Step 3: Selection Ranking

Eligible Companies are ranked on their free float market Capitalisation in descending order.

In addition each eligible Company is ranked on their Free Float Market Capitalisation within their assigned country.

The Index aims to cover at least 85% of the Free Float Market Capitalisation of the Investable Universe as well as of each country.

Step 4: Selection of constituents at the reviews

Semi-Annual Reviews

The highest ranking Companies are selected till the Index covers at least 85% of the Free Float Market Cap of the Investable Universe.

In addition the highest ranking Companies from each individual country are selected till the Index covers 85% of the Free Float Market Cap of each country.

- The Euronext Developed Europe investable universe if composed of companies admitted to listing on the following MIC : XWBO, XAMS, XBRU, XCSE, XETR, XHEL, XLIS, XLON, BMEX, XMIL, XDUB, XOSL, XPAR, XSTO, XNGM, XSWX
- The Euronext Developed Eurozone investable universe if composed of companies admitted to listing on the following MIC : XWBO, XAMS, XBRU, XETR, XHEL, XLIS, BMEX, XMIL, XDUB, XPAR
- The Euronext Developed North America investable universe if composed of companies admitted to listing on the following MIC : XTSE, NEOE, XNAS, XNYS, XCBO
- The Euronext Developed Asia Pacific investable universe if composed of companies admitted to listing on the following MIC : XHKG, XTKS, XSES, XASX, XNZE
- The Euronext Developed Asia investable universe if composed of companies admitted to listing on the following MIC : XHKG, XTKS, XSES
- The Euronext Developed Pacific investable universe if composed of companies admitted to listing on the following MIC : XNZE, XASX
- The Euronext Developed USA investable universe if composed of companies admitted to listing on the following MIC : XNAS, XNYS, XCBO
- The Euronext Developed Japan investable universe if composed of companies admitted to listing on the following MIC : XTKS

- The Euronext Developed Canada investable universe if composed of companies admitted to listing on the following MIC : XTSE, NEOE
- The Euronext Developed Switzerland investable universe if composed of companies admitted to listing on the following MIC : XSWX
- The Euronext Developed UK investable universe if composed of companies admitted to listing on the following MIC : XLON

2.3 PERIODICAL WEIGHTING UPDATE

Weighting method

The index is Free Float Market Capitalization 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

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom- berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Developed World	NLIX00001577	EDWP	ENDEVW	.EDWP	01/01/2010	1000	09/11/2023	Price
Euronext Developed World NR	NLIX00001585	EDWN	ENDEVWN	.EDWN	01/01/2010	1000	09/11/2023	Net
Euronext Developed World GR	NLIX00001593	EDWG	ENDEVWG	.EDWG	01/01/2010	1000	09/11/2023	Gross
Euronext Developed Europe	NLIX00001601	DEUP	ENDEVEU	.ENDEV EU	01/01/2010	1000	24/11/2023	Price
Euronext Developed Europe NR	NLIX00001619	DEUN	ENDEVN	.ENDEV N	01/01/2010	1000	24/11/2023	Net
Euronext Developed Europe GR	NLIX00001627	DEUG	ENDEVG	.ENDEV G	01/01/2010	1000	24/11/2023	Gross
Euronext Developed Eurozone	NLIX00001635	DEZP	ENDEVEZ	.ENDEV EZ	01/01/2010	1000	24/11/2023	Price
Euronext Developed Eurozone NR	NLIX00001643	DEZN	ENDEVEZN	.ENDEV EZN	01/01/2010	1000	24/11/2023	Net
Euronext Developed Eurozone GR	NLIX00001650	DEZG	ENDEVEZG	.ENDEV EZG	01/01/2010	1000	24/11/2023	Gross
Euronext Developed North America	NLIX00001668	DNAP	ENDEVNA	.ENDEV NA	01/01/2010	1000	24/11/2023	Price
Euronext Developed North America NR	NLIX00001676	DNAN	ENDEVNAN	.ENDEV NAN	01/01/2010	1000	24/11/2023	Net
Euronext Developed North America GR	NLIX00001684	DNAG	ENDEVNAG	.ENDEV NAG	01/01/2010	1000	24/11/2023	Gross
Euronext Developed Asia Pacific	NLIX00001692	DAPPR	ENDAPAC	.ENDAP AC	01/01/2010	1000	24/11/2023	Price
Euronext Developed Asia Pacific NR	NLIX00001700	DAPN	ENDAPACN	.ENDAP ACN	01/01/2010	1000	24/11/2023	Net
Euronext Developed Asia Pacific GR	NLIX00001718	DAPG	ENDAPACG	.ENDAP ACG	01/01/2010	1000	24/11/2023	Gross
Euronext Developed Asia	NLIX00001726	DASP	ENDASIA	.ENDASI A	01/01/2010	1000	24/11/2023	Price
Euronext Developed Asia NR	NLIX00001734	DASN	ENDASIAN	.ENDASI AN	01/01/2010	1000	24/11/2023	Net
Euronext Developed Asia GR	NLIX00001742	DASG	ENDASIAG	.ENDASI AG	01/01/2010	1000	24/11/2023	Gross
Euronext Developed Pacific	NLIX00001759	DPAP	ENDPAC	.ENDPA C	01/01/2010	1000	24/11/2023	Price

Euronext Developed Pacific NR	NLIX00001767	DPAN	ENDPACN	.ENDPACN	01/01/2010	1000	24/11/2023	Net
Euronext Developed Pacific GR	NLIX00001775	DPAG	ENDPACG	.ENDPACG	01/01/2010	1000	24/11/2023	Gross
Euronext USA	NLIX00001783	EUSP	ENUSA	.ENUSA	01/01/2010	1000	24/11/2023	Price
Euronext USA NR	NLIX00001791	EUSN	ENUSAN	.ENUSAN	01/01/2010	1000	24/11/2023	Net
Euronext USA GR	NLIX00001809	EUSG	ENUSAG	.ENUSAG	01/01/2010	1000	24/11/2023	Gross
Euronext Japan	NLIX00001817	EJPP	ENJAPAN	.ENJAPAN	01/01/2010	1000	24/11/2023	Price
Euronext Japan NR	NLIX00001825	EJPN	ENJAPANN	.ENJAPANN	01/01/2010	1000	24/11/2023	Net
Euronext Japan GR	NLIX00001833	EJPG	ENJAPANG	.ENJAPANG	01/01/2010	1000	24/11/2023	Gross
Euronext Switzerland	NLIX00001841	ECHP	ENCH	.ENCH	01/01/2010	1000	24/11/2023	Price
Euronext Switzerland NR	NLIX00001858	ECHN	ENCHN	.ENCHN	01/01/2010	1000	24/11/2023	Net
Euronext Switzerland GR	NLIX00001866	ECHG	ENCHG	.ENCHG	01/01/2010	1000	24/11/2023	Gross
Euronext Canada	NLIX00001874	CANP	ENCAN	.ENCAN	01/01/2010	1000	24/11/2023	Price
Euronext Canada NR	NLIX00001882	CANN	ENCANN	.ENCANN	01/01/2010	1000	24/11/2023	Net
Euronext Canada GR	NLIX00001890	CANG	ENCANG	.ENCANG	01/01/2010	1000	24/11/2023	Gross
Euronext UK	NLIX00001908	EUKP	ENUK	.ENUK	01/01/2010	1000	24/11/2023	Price
Euronext UK NR	NLIX00001916	EUKN	ENUKN	.ENUKN	01/01/2010	1000	24/11/2023	Net
Euronext UK GR	NLIX00001924	EUKG	ENUKG	.ENUKG	01/01/2010	1000	24/11/2023	Gross

3.2 BASE CURRENCY

The Base Currency of this index family is Euro.

3.3 PUBLICATION

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 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 Euronext Markets stop regular daytime trading on the days when the 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 Developed World
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
Item 6. Data and standards used.	
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:	November 2023

5. ELIGIBLE MARKETS AND EXCHANGES

Country Name	Operating MIC	Exchange Name	Market Segment
Australia	XASX	Australian Securities Exchange	-
Austria	XWBO	Wiener Boerse	Prime Market
	XWBO		Standard Market
Belgium	XBRU	Euronext Brussels	Euronext
Canada	XTSE	Toronto Stock Exchange	-
	NEOE	Neo Exchange (CBOE Canada)	-
Denmark	XCSE	NASDAQ Copenhagen	Main Market
	XCSE		First North Denmark
Finland	XHEL	NASDAQ Helsinki	Main Market
	XHEL		First North Finland
France	XPAR	Euronext Paris	Euronext
	XPAR		Euronext Growth
Germany	XETR	Deutsche Boerse	EU Regulated Market
Hong Kong	XHKG	Stock Exchange of Hong Kong	Main Board
	XHKG		Growth Enterprise Market
Ireland	XDUB	Euronext Dublin	Euronext
	XDUB		Euronext Growth
Israel	XTAE	Tel Aviv Stock Exchange	-
Italy	XMIL	Euronext Milan	Euronext
	XMIL		Euronext Growth
Japan	XTKS	Tokyo Stock Exchange	-
Netherlands	XAMS	Euronext Amsterdam	Euronext
New Zealand	XNZE	New Zealand Exchange	-
Norway	XOSL	Oslo Stock Exchange	Euronext
	XOSL		Euronext Growth
	XOSL		Euronext Expand Oslo
Portugal	XLIS	Euronext Lisbon	Euronext
Singapore	XSES	Singapore Exchange	Main Board
	XSES		Catalist
Spain	BMEX	Bolsa de Madrid	Continuous Market
	BMEX		Growth Market
Sweden	XSTO	NASDAQ Stockholm	Main Market
	XSTO		First North Sweden
	XNGM	Nordic Growth Market	-
Switzerland	XSWX	SIX Swiss Exchange	-
United Kingdom	XLON	London Stock Exchange	Main Market
United States	XNAS	NASDAQ Stock Exchange	Capital Markets
	XNAS		Global Markets
	XNAS		Global Select Markets
	XNYS	New York Stock Exchange	NYSE
	XNYS		NYSE American
	XCBO	CBOE Global Markets	US Equities