

# INDEX RULE BOOK

## **Euronext Developed World Total Market Index**

Euronext Developed Europe Total Market,  
Euronext Developed Eurozone Total Market,  
Euronext Developed North America Total Market,  
Euronext Developed Asia Pacific Total Market,  
Euronext Developed Asia Total Market,  
Euronext Developed Pacific Total Market,  
Euronext USA Total Market,  
Euronext Japan Total Market,  
Euronext Switzerland Total Market,  
Euronext UK Total Market,  
Euronext Canada Total Market

Version 24-01

Effective from 20-08-2024

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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 World Total Market 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 98% 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
24-01	20-08-2024	First version	

## 2. INDEX REVIEWS

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### 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 98% 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 98% 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 98% 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, XMAD, 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, XMAD, XMIL, XDUB, XPAR
- The Euronext Developed North America investable universe if composed of companies admitted to listing on the following MIC : XTSE, XNAS, XNYS, BATS
- 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, BATS
- 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
- 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 Europe Total Market	NLIX00001965	DEUPT	ENDEUTM	.DEUPT	31/12/2009	1000	20/08/2024	Price
Euronext Developed Europe Total Market NR	NLIX00001973	DEUNT	ENDEUTMN	.DEUNT	31/12/2009	1000	20/08/2024	Net
Euronext Developed Europe Total Market GR	NLIX00001981	DEUGT	ENDEUTMG	.DEUGT	31/12/2009	1000	20/08/2024	Gross
Euronext Developed Eurozone Total Market	NLIX00001999	DEZPT	ENDEZTM	.DEZPT	31/12/2009	1000	20/08/2024	Price
Euronext Developed Eurozone Total Market NR	NLIX00002005	DEZNT	ENDEZTMN	.DEZNT	31/12/2009	1000	20/08/2024	Net
Euronext Developed Eurozone Total Market GR	NLIX00002013	DEZGT	ENDEZTMG	.DEZGT	31/12/2009	1000	20/08/2024	Gross
Euronext Developed North America Total Market	NLIX00002021	DNAPT	ENDNATM	.DNAPT	31/12/2009	1000	20/08/2024	Price
Euronext Developed North America Total Market NR	NLIX00002039	DNANT	ENDNATMN	.DNANT	31/12/2009	1000	20/08/2024	Net
Euronext Developed North America Total Market GR	NLIX00002047	DNAGT	ENDNATMG	.DNAGT	31/12/2009	1000	20/08/2024	Gross



Euronext Developed Asia Pacific Total Market	NLIX00002054	DAPPT	ENDAPTM	.DAPPT	31/12/2009	1000	20/08/2024	Price
Euronext Developed Asia Pacific Total Market NR	NLIX00002062	DAPNT	ENDAPTMN	.DAPNT	31/12/2009	1000	20/08/2024	Net
Euronext Developed Asia Pacific Total Market GR	NLIX00002070	DAPGT	ENDAPTMG	.DAPGT	31/12/2009	1000	20/08/2024	Gross
Euronext Developed Asia Total Market	NLIX00002088	DASPT	ENDASTM	.DASPT	31/12/2009	1000	20/08/2024	Price
Euronext Developed Asia Total Market NR	NLIX00002096	DASNT	ENDASTMN	.DASNT	31/12/2009	1000	20/08/2024	Net
Euronext Developed Asia Total Market GR	NLIX00002104	DASGT	ENDASTMG	.DASGT	31/12/2009	1000	20/08/2024	Gross
Euronext Developed Pacific Total Market	NLIX00002112	DPAPT	ENDPACTM	.DPAPT	31/12/2009	1000	20/08/2024	Price
Euronext Developed Pacific Total Market NR	NLIX00002120	DPANT	ENDPACTMN	.DPANT	31/12/2009	1000	20/08/2024	Net
Euronext Developed Pacific Total Market GR	NLIX00002138	DPAGT	ENDPACTMG	.DPAGT	31/12/2009	1000	20/08/2024	Gross
Euronext USA Total Market	NLIX00002146	EUSPT	ENUSATM	.EUSPT	31/12/2009	1000	20/08/2024	Price
Euronext USA Total Market NR	NLIX00002153	EUSNT	ENUSATMN	.EUSNT	31/12/2009	1000	20/08/2024	Net

Euronext USA Total Market GR	NLIX00002161	EUSGT	ENUSATMG	.EUSGT	31/12/2009	1000	20/08/2024	Gross
Euronext Japan Total Market	NLIX00002179	EJPPT	ENJAPTM	.EJPPT	31/12/2009	1000	20/08/2024	Price
Euronext Japan Total Market NR	NLIX00002187	EJPNT	ENJAPTMN	.EJPNT	31/12/2009	1000	20/08/2024	Net
Euronext Japan Total Market GR	NLIX00002195	EJPGT	ENJAPTMG	.EJPGT	31/12/2009	1000	20/08/2024	Gross
Euronext Switzerland Total Market	NLIX00002203	ECHPT	ENCHTM	.ECHPT	31/12/2009	1000	20/08/2024	Price
Euronext Switzerland Total Market NR	NLIX00002211	ECHNT	ENCHTMN	.ECHNT	31/12/2009	1000	20/08/2024	Net
Euronext Switzerland Total Market GR	NLIX00002229	ECHGT	ENCHTMG	.ECHGT	31/12/2009	1000	20/08/2024	Gross
Euronext UK Total Market	NLIX00002260	EUKPT	ENUKTM	.EUKPT	31/12/2009	1000	20/08/2024	Price
Euronext UK Total Market NR	NLIX00002278	EUKNT	ENUKTMN	.EUKNT	31/12/2009	1000	20/08/2024	Net
Euronext UK Total Market GR	NLIX00002286	EUKGT	ENUKTMG	.EUKGT	31/12/2009	1000	20/08/2024	Gross
Euronext Canada Total Market	NLIX00002237	CANPT	ENCANTM	.CANPT	31/12/2009	1000	20/08/2024	Price
Euronext Canada Total Market NR	NLIX00002245	CANNT	ENCANTMN	.CANNT	31/12/2009	1000	20/08/2024	Net
Euronext Canada Total Market GR	NLIX00002252	CANGT	ENCANTMG	.CANGT	31/12/2009	1000	20/08/2024	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

<b>EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE KEY ELEMENTS OF THE BENCHMARK METHODOLOGY</b>	
<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 World</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. (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>	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	XMAD	Bolsa de Madrid	Continuous Market
	XMAD		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
	BATS	CBOE Global Markets	US Equities