Index Rule Book

EURONEXT MTS EU INDEX FAMILY

Version 24-02

Effective from 07-10-2024

indices.euronext.com

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

Index

1. HIGHLIGHTS

This document is applicable to the Euronext MTS EU Index (“Index Family”), which consists of all the Indices as mentioned in the Reference Table.

The Index Family is designed to reflect the performance of EU Bonds listed on MTS and be replicable by global institutional investors. The index methodology involves selecting fixed coupon, EUR denominated from relevant issuers. These eligible bonds are then further screened based on maturity and size criteria as detailed in the relevant sections of this methodology document.

Euronext Amsterdam is the Administrator of this Index Family. For this Index Family no Independent Supervisor is appointed.

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
24-01	16-09-2024	Initial version	
24-02	07-10-2024	Clarification on the Index Universe	

2. INDEX REVIEWS

2.1 REVIEW FREQUENCY AND RELEVANT DATES

Review frequency:	Monthly
Review Effective Date:	After the market close of the last trading day of each month
Review Cut-Off Date:	4 trading Days before the Review Effective Date.
Review Announcement Date:	3 trading days before the Review Effective Date.

2.2 REVIEW SELECTION

Step 1: Index Universe

The Index Universe consists of government bonds that are quoted on MTS EU market, issued by the European Union (NXT).

Step 2: Eligibility screening at reviews

Currency: Bonds denominated in EUR are eligible.

Bond type: Fixed coupon are eligible. Bonds with embedded options, convertibility or strip bonds are not eligible.

Amount outstanding: Bonds with a notional amount lower than 3 billion EUR are not eligible.

Maturity date: Bonds with a remaining maturity of less than 1 year from Review Effective Date are not eligible.

Pricing: Bond valuation utilizes bid and ask prices from MTS. Bonds not priced by MTS are not eligible for index inclusion.

Step 3: Selection Ranking

No Ranking is performed for this Index.

Step 4: Selection of constituents at the reviews

Each Index selects all eligible bonds from different maturities and countries, see below for the relevant criteria per Index:

Name	Equal or greater than	Less than	Issuer
Euronext MTS EU GR	1 year	-	European Union

2.3 PERIODICAL WEIGHTING UPDATE

Weighting method

The index is market value weighted.

Amount Outstanding

Amount Outstanding are defined at the cutoff date, and will remain the same until the next review.

Capping Factor

The Capping Factor is 1 for the Index.

3. INDEX CALCULATION

The index is calculated primarily on a Total Return basis. Price Return version can be calculated upon request. Formulas used for index level calculations can be find in the Euronext MTS EGB Pricing Methodology and Index Calculation.

4. INPUT DATA POLICY

The Index is calculated using bid prices from Euro MTS Cash and BondVision Composite platform managed by MTS.

Inclusion of bonds in the Index will be done based on the ask price of the bonds.

Price verification

Price determination and verification can be found in the Euronext MTS EGB Pricing Methodology and Index Calculation.

5. REFERENCES

5.1 REFERENCE TABLE

Index Name	ISIN	Mnemo	BBG Code	Reuters code	Base date	Base value	Live date	Index Type
Euronext MTS EU GR	NLIX00002922	MEEUG	MEEUG	. MEEUG	30/11/2023	1000	16/09/2024	GR

5.2 BASE CURRENCY

The Base Currency of this index family is EUR.

5.3 PUBLICATION

The levels of the indices are broadcast every day at 6 p.m CET.

6. 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	Fixed Income Benchmark
Item 3. Name of the benchmark or family of benchmarks.	
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) 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.*	-
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.*	-
c) Reference standards *Describe the international standards used in the benchmark methodology.*	-
Information updated on:	16th September 2024

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.