

# Euronext European Sovereignty

AS OF SEPTEMBER 30, 2025

## Description

The **Euronext European Sovereignty** index consists of companies listed on **Euronext Amsterdam**. The index is **Free Float Market Capitalisation** weighted. The index serves as an underlying for structured products, funds and exchange traded funds.

### Investability

Stocks are screened to ensure liquidity to ensure that the index is investable.

### Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products/indices/indices-documents-by-family>.

## Index Risk and returns Characteristics

Free-float Market Capitalization	€ Bn	Returns		Fundamentals	
Total	820.55	QTD	8.86%	Price/Book	7.91
Components (full)	€ Bn	YTD	29.23%	Price/Sales	2.91
Average	32.82	2024	11.98%	Price/Cash Flow	13.45
Median	30.89	2023	31.83%	Dividend Yield (%)	2.59
Largest	90.30	2022	-15.55%		
Smallest	11.41	Annualized returns			
		2 Years	27.46%		
		3 Years	30.38%		
Component Weights	(%)	5 Years	21.07%		
Largest	11.005	Historical return since 31/12/09	11.55%		
Smallest	1.390				
Top ten	57.96				

## Performance other versions

Euronext European Sovereignty GR		Euronext European Sovereignty NR		Euronext European Sovereignty Decrement 5%	
QTD	9.13%	QTD	9.09%	QTD	7.72%
YTD	32.10%	YTD	31.53%	YTD	26.70%
2024	15.04%	2024	14.46%	2024	8.83%
2023	35.48%	2023	34.82%	2023	28.27%
2022	-13.49%	2022	-13.88%	2022	-18.07%
Annualized returns		Annualized returns		Annualized returns	
2 Years	30.81%	2 Years	30.18%	2 Years	23.83%
3 Years	33.81%	3 Years	33.16%	3 Years	26.67%
5 Years	23.99%	5 Years	23.44%	5 Years	17.42%
Historical return since 31/12/09	14.37%	Historical return since 31/12/09	13.86%	Historical return since 31/12/09	8.31%

**Euronext European Sovereignty  
Decrement 50 Points**

QTD	7.58%
YTD	26.20%
2024	7.43%
2023	25.12%
2022	-20.78%

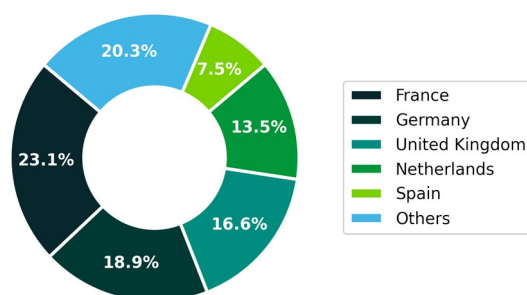
**Annualized returns**

2 Years	22.36%
3 Years	24.48%
5 Years	14.84%
Historical return since 17/09/25	134.46%

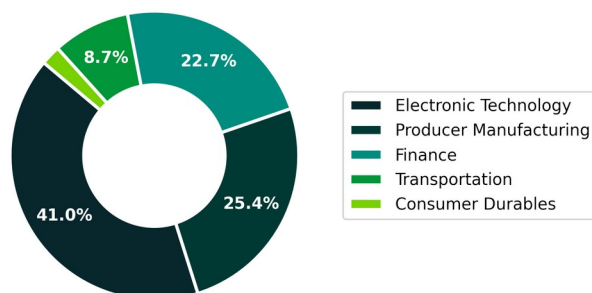
## Top 10 components

Company	Mnemo	Country	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	Netherlands	Electronic Technology	11.00%
SCHNEIDER ELECTRIC	SU	France	Producer Manufacturing	7.64%
HSBC HOLDINGS PLC	HSBA	United Kingdom	Finance	6.20%
ABB LTD	ABBN	Switzerland	Producer Manufacturing	5.36%
AIRBUS	AIR	France	Electronic Technology	4.73%
VOLVO AB	VOLVO	Sweden	Producer Manufacturing	4.72%
DEUTSCHE POST	DHLN	Germany	Transportation	4.72%
ROLLS-ROYCE HOLDINGS	RR	United Kingdom	Electronic Technology	4.64%
INFINEON TECHNOLOGIE	IFXGN	Germany	Electronic Technology	4.57%
BANCO SANTANDER CENT	SAN	Spain	Finance	4.38%
				57.96%

## Top 5 Countries



## Top 5 Sectors



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