

INDEX RULE BOOK

Euronext European Defense Fixed Basket

Version 25-01

Effective from 27 October 2025

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1. GENERAL

This document is applicable to Euronext European Defense Fixed Basket family which consists of all the Indices as mentioned in the Reference Table.

The Euronext European Defense Fixed Basket is designed to reflect the price level trends in the trading of shares from companies associated with European defence. The Index Composition has a fixed list of Companies in it.

Euronext Amsterdam is the Administrator of this Index Family.

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VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
25-01	27-10-2025	Initial version	

2. INDEX REVIEWS

2.1 REVIEW FREQUENCY AND RELEVANT DATES

Review frequency: Quarterly

Review Effective Date: After the market close of the third Friday of March, June, September, December.

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

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.

2.2 REVIEW SELECTION

Step 1: Index Universe

Index Universe definition

The Index Universe consists of Companies listed on Developed markets in Europe. Developed Markets are those markets that have been defined as Developed Markets as per the Euronext Index Market Classification Framework.

Step 2: Eligibility screening at reviews

All companies listed below are eligible:

Company Name	ISIN	Market Identifier Code
SAAB AB B	SE0021921269	XSTO
ROLLS-ROYCE HOLDINGS	GB00B63H8491	XLON
RENK GROUP	DE000RENK730	XETR
HENSOLDT AG	DE000HAG0005	XETR
MTU AERO ENGINES AG	DE000A0D9PT0	XETR
AIRBUS	NL0000235190	XPAR
DASSAULT AVIATION	FR0014004L86	XPAR
SAFRAN	FR0000073272	XPAR
THALES	FR0000121329	XPAR
LEONARDO	IT0003856405	MTAA

Step 3: Selection ranking

All eligible companies are selected.

Step 4: Selection of constituents at the reviews

At Reviews, any Companies that are included in the index which are not part of the “Index Universe”, e.g. as a result of a Spin-Off or Merger, are removed at the Review. No other changes to the selection will be made.

2.3 PERIODICAL WEIGHTING UPDATE

Weighting method

The index is Non-Market Capitalisation weighted, based on equal weight.

Number of shares

In the event of a change in the number of shares of a constituent due to any corporate action or event, the new weightings are calculated such that each constituent will have an equal weight.

The Number of Shares is determined based on the closing prices of the Companies to be included in the Index on the Review Weighting date.

Free Float factor

The free float factor is not applicable for this index family.

Capping Factor

The capping factor is not applicable for this index family.

3. REFERENCES

3.1 REFERENCE TABLE¹

Index name	Isincode	Mnemo	Bloomberg code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext European Defense Fixed Basket	NLIX00008473	EEDF	EDFENSEP	.EEDF	31/12/2009	1000	27/10/2025	Price
Euronext European Defense Fixed Basket GR	NLIX00008481	EEDFG	EDFENSEG	.EEDFG	31/12/2009	1000	27/10/2025	Gross Return
Euronext European Defense Fixed Basket NR	NLIX00008499	EEDFN	EDFENSEN	.EEDFN	31/12/2009	1000	27/10/2025	Net Return
Euronext European Defense Fixed Basket Decrement 5%	NLIX00008507	EEDD5	EDFENS5	.EEDD5	31/12/2009	1000	27/10/2025	Decrement 5% on Net Return
Euronext European Defense Fixed Basket Decrement 50 Points	NLIX00008515	EDE50	EDFEND50	.EDE50	03/10/2025	1000	27/10/2025	Decrement 50 Points on Gross Return

3.2 BASE CURRENCY

The Base Currency of this index family is Euro.

3.3 PUBLICATION

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 EU Markets stop regular daytime trading on the days when 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 European Defense Fixed Basket
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
a) Data input. <i>(i) Describe whether the data are reported, modelled or, sourced internally or externally.</i> <i>(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	Not applicable

<i>Describe the international standards used in the benchmark methodology.</i>	
Information updated on:	October 2025