

INDEX RULE BOOK

Euronext® European Sovereignty 30 Custom

Version 25-02

Effective from 10 October 2025

indices.euronext.com

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use> .

© 2025, Euronext N.V. - All rights reserved.

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

Index

1. General	2
Version notes	2
2. Index reviews	3
2.1 Review frequency and relevant dates	3
2.2 Review Selection	3
2.3 Periodical Weighting Update	4
3. References	5
3.1 Reference Table	5
3.2 Base currency	5
3.3 Publication	5
4. ESG Disclosures	6

1. GENERAL

This document is applicable to the Euronext® European Sovereignty 30 Custom("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext® European Sovereignty 30 Custom Index is designed to reflect the price level trends of European sovereign companies.

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
25-01	04-08-2025	Initial version	
25-02	10-10-2025	Change of methodology	

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 and December.

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

Review Weighting Date: Two trading days before the Review Effective Date

Review Announcement Date: At least two 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 the companies included in the Euronext® Developed Europe Total Market index at review.

At review means included in the reference index after the Review Effective Date.

Step 2: Eligibility screening at reviews

From the Index Universe, the Companies with the following characteristic are not eligible:

- Companies with an **Average Daily Traded Value** over past 3 months < 10 million euros
- 1. Companies with the following ISINs: NL0000235190, GB0002634946, FR0000073272

From the Index Universe, Companies that belongs to the following ICB sectors are eligible:

- "Construction and Materials" (501010)
- "Aerospace and Defense" (502010)
- "Industrial Engineering" (502040)
- "Electronic and Electrical Equipment" (502020)
- "Software and Computer Services" (101010)
- "Industrial Transportation" (502060)

Step 3: Selection Ranking

Eligible Companies are ranked on their Free Float Market Capitalisation.

Step 4: Selection of constituents at the reviews

The 5 Eligible Companies with the largest Free Float Market Capitalisation, within each of the 6 sectors, are selected. 30 Companies are selected in total.

In case there are less than 5 Eligible Companies in a sector, the maximum number of Eligible companies in that sector are selected.

2.3 PERIODICAL WEIGHTING UPDATE

Weighting method

The index is Free Float Market Capitalisation 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

A Capping Factor is calculated based on the Review Weightings Date such that the Companies included in the index have as maximum weight of 10%.

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom- berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext European Sovereignty 30 Custom	NLIX00007277	EESC	EES30CPR	.EESC	31/12/2009	1000	04/08/2025	Price
Euronext European Sovereignty 30 Custom NR	NLIX00007285	EESCN	EES30CNR	.EESCN	31/12/2009	1000	04/08/2025	Net Return
Euronext European Sovereignty 30 Custom GR	NLIX00007293	EESCG	EES30CGR	.EESCG	31/12/2009	1000	04/08/2025	Gross Return
Euronext European Sovereignty 30 Custom Decrement 5%	NLIX00007301	EES5D	EES30CD5	.EES5D	31/12/2009	1000	04/08/2025	Decrement 5% on the Net Return
Euronext European Sovereignty 30 Custom Decrement 50P	NLIX00007319	EESDP	EES30D5P	.EESDP	30/07/2025	850	04/08/2025	Decrement 50 Points on the 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 European 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 Sovereignty 30 Custom Index
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>(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 <i>Describe the international standards used in the benchmark methodology.</i>	Not applicable
Information updated on:	October 2025