

# **INDEX RULE BOOK**

**Euronext® European Sovereignty 30**

Version 25-01

Effective from 27 May 2025

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## 1. GENERAL

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

The Euronext® European Sovereignty 30 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.

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### VERSION NOTES

| Version | Effective date | New or changed parts | Reference/announcement |
|---------|----------------|----------------------|------------------------|
| 25-01   | 27-05-2025     | Initial version      |                        |

## 2. INDEX REVIEWS

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### 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

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 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**

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

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#### 3.1 REFERENCE TABLE

| Index name  | Isincode     | Mnemo | Bloom-<br>berg<br>Code | Reuters<br>code | Base<br>date | Base<br>value | Publication<br>since | Index<br>Type                                       |
|---|--------------|-------|------------------------|-----------------|--------------|---------------|----------------------|---|
| Euronext<br>European<br>Sovereignty<br>30                     | NLIX00006584 | EFESP | EUSOPR                 | .EFESP          | 31/12/2009   | 1000          | 27/05/2025           | Price   |
| Euronext<br>European<br>Sovereignty<br>30 NR                  | NLIX00006592 | EFESN | EUSONR                 | .EFESN          | 31/12/2009   | 1000          | 27/05/2025           | Net Return  |
| Euronext<br>European<br>Sovereignty<br>30 GR                  | NLIX00006600 | EFESG | EUSOGR                 | .EFESG          | 31/12/2009   | 1000          | 27/05/2025           | Gross<br>Return                                     |
| Euronext<br>European<br>Sovereignty<br>30<br>Decrement<br>5%  | NLIX00006618 | EFSD5 | EUSOD5                 | .EFSD5          | 31/12/2009   | 1000          | 27/05/2025           | Decrement<br>5% on the<br>Net Return                |
| Euronext<br>European<br>Sovereignty<br>30<br>Decrement<br>50P | NLIX00006626 | EFS50 | EUSO50                 | .EFS50          | 26/05/2025   | 850           | 27/05/2025           | Decrement<br>50 Points<br>on the<br>Gross<br>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  |   |
|--|---|
| <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 European Sovereignty 30 Index</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.<br><i>(i) Describe whether the data are reported, modelled or, sourced internally or externally.</i><br><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.<br><i>Describe how data are verified and how the quality of those data is ensured.</i>   | Not applicable                                |
| c) Reference standards<br><i>Describe the international standards used in the benchmark methodology.</i>   | Not applicable                                |
| <b>Information updated on:</b>   | May 2025                                      |