

INDEX RULE BOOK

Euronext European Sovereignty

Version 25-02

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1. GENERAL

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

The Euronext European Sovereignty is designed to reflect the performance of European companies that play a critical role in supporting Europe's sovereignty across key sectors such as defence, technology, finance, energy and transportation.

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	09-07-2025	Initial version	
25-02	19-09-2025	New Index added	

2. INDEX REVIEWS

2.1 REVIEW FREQUENCY AND RELEVANT DATES

Review frequency: Quarterly

Review Effective Date: After 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 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 trading days before the Review Effective Date.

2.2 REVIEW SELECTION

Step 1: Index Universe

Index Universe definition

The Index Starting Universe consists of the constituents included in the Euronext® Developed Europe Total Market Index at the review.

At review means included in the Index Starting Universe after the Review Effective Date.

Step 2: Eligibility screening at reviews

Companies with a 3 months ADTV <2 million EUR are not eligible.

Out of the Index Universe, the companies belonging to one of the following ICB classifications are eligible for inclusion:

- Companies with an ICB Sector "Aerospace and Defense" (50201)
- Companies with an ICB Sector "Technology Hardware and Equipment" (101020)
- Companies with an ICB Sector "Banks" (301010)
- Companies with an ICB Sector "Alternative Energy" (601020)
- Companies with an ICB Sector "Electronic and Electrical Equipment" (502020)
- Companies with an ICB Sector "Industrial Transportation" (502060)

Step 3: Selection Ranking

Group 1 to Group 5 are defined based on ICB sector classifications as follows:

- Group 1 "Defense": Companies in the ICB Sector Aerospace and Defense (502010)
- Group 2 "Technology": Companies in the ICB Sectors Technology Hardware and Equipment (101020)
- Group 3 "Financials": Companies in the ICB Sector Banks (301010)
- Group 4 "Energy": Companies in the ICB Sector Alternative Energy (601020) and Electronic and Electrical Equipment (502020)

- Group 5 "Transportation": Companies in the ICB Sector Industrial Transportation (502060)

Only companies from the Starting Universe that belong to one of these five groups are eligible for inclusion in the Index.

Within each Group, 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 Group, are selected.

25 Companies are selected in total.

In case there are less than 5 Eligible Companies in a Category, the maximum number of Eligible companies in that group 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

The Capping Factors are determined such that the total weight of each of the five Groups equals 20%. Furthermore, a maximum weighting of 10% is applied to each constituent. The surplus weight (i.e., the weight exceeding the individual capping limit for a specific company) is reallocated to the other components within the same Group, proportional to their uncapped weights, subject to the individual capping constraint. The Capping Factors are determined based on the closing prices of the Review Weighting Date.

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	NLIX00006436	EESO	ESOVERPR	.EESO	31/12/2009	1000	09/07/2025	Price
Euronext European Sovereignty NR	NLIX00006444	EESON	ESOVERNR	.EESON	31/12/2009	1000	09/07/2025	Gross Return
Euronext European Sovereignty GR	NLIX00006451	EESOG	ESOVERGR	.EESOG	31/12/2009	1000	09/07/2025	Net Return
Euronext European Sovereignty Decrement 5%	NLIX00006469	ESOD5	ESOVERD5	.ESOD5	31/12/2009	1000	09/07/2025	Decrement 5% on the Net Return
Euronext European Sovereignty Decrement 50 Points	NLIX00006477	ESO50	ESOVED50	.ESO50	17/09/2025	900	19/09/2025	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 level is calculated using the last known prices of traded constituents or in the case of constituents that have non-traded, halted or suspended status, the previous day reference prices or estimated prices (for IPOs, buyouts and swap offers).

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 Euronext Markets stop regular daytime trading on the days when the 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
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:	September 2025