

INDEX RULE BOOK

Euronext European Sovereignty Select Family

Version 26-01

Effective from 15 April 2026

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1. GENERAL

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

The Euronext European Sovereignty Select Index aims to track the performance of Eurozone-listed companies supporting Europe's sovereignty.

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
26-01	15-04-2026	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 trading 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 Eurozone Total Market index as well as Germany-listed (MIC XETR) Companies included in the Euronext Developed Europe Total Market index at review.

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

Step 2: Eligibility screening at reviews

Liquidity screening

Companies with a 3-month average daily value traded (ADV) lower than EUR 3 million are not eligible.

RBICS activity filters

Four pillars have been defined and mapped to the RBICS activities listed below.

Pillar	Activity	RBICS level	RBICS id
AI Enablers	Assembly Equipment Manufacturing	L6	551030101010
	General Analog and Mixed Signal Semiconductors	L6	551020101010
	General Automotive Semiconductors	L6	551020103015
	Data Center Graphics Accelerator/Controller	L6	551020401545
	Microprocessor (MPU) Semiconductors	L6	551020302510
	Other Front End Processing Equipment Makers	L6	551030101515

	Test, Measurement and Metrology Equipment Makers	L6	551030102020
	RF Analog and Mixed Signal Semiconductors	L6	551020102510
	Photolithography Equipment Manufacturing	L6	551030101520
	Volatile Memory Semiconductors	L6	551020252010
	Other Communications Semiconductors	L6	551020401015
	Peripheral Semiconductors	L6	551020402510
Cybersecurity	Network Security Access Policy Software	L6	552015353015
	Enterprise Security Management Software	L6	552015154010
	Network Administration Software	L6	552015353010
	Network Security Software	L6	552015353020
	Customer Premises Network Security Equipment	L6	551515351510
Defence Systems	Aircraft Manufacturing	L6	401010101025
	Aerospace and Defense IT Services	L6	401010151015
Telecommunications & Software	General Enterprise Management Software	L6	552015153510
	Diversified IT Infrastructure Software	L6	552015352010
	Software Development Software	L6	552015102520
	Data Storage Infrastructure Software	L6	552015351510
	Supply Chain ERP Software	L6	552015153030
	Computer Aided Design (CAD) Software	L6	552015101010
	Sales Force Automation (SFA) Software	L6	552015152525
	Other Telecommunications Industry Software	L6	601010351015
	Other Network Software	L6	552015353025
	Application Management Consulting	L6	552020201010
	Artificial Intelligence Productivity Software	L6	552015253015

A company is assigned to a pillar and deemed eligible for the Index if it derives any revenues from at least one activity associated with that pillar.

Step 3: Selection Ranking

Eligible Companies are ranked on their Free Float Market Capitalisation.

Step 4: Selection of constituents at the reviews

The 20 eligible companies with the largest Free Float Market Capitalisation are selected. If fewer than 20 eligible companies are available, all eligible companies are included in the Index.

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.

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 Weighting Date such that:

- Individual cap: Each Company included in the index has a maximum weight of 10%.
- Thematic cap: Each Pillar, as defined in section 2.2, has a maximum total weight of 50%.

The calculation is performed iteratively as follows:

1. Excess weight from constituents exceeding the individual cap is redistributed proportionally among all constituents below the 10% limit.
2. Excess weight from the thematic cap is redistributed proportionally among constituents in the remaining pillars.
3. Steps 1–2 are repeated until all caps are satisfied.

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 Select	NLIX00012426	ENSPR	EENSSPR	.ENSPR	31/12/2009	1000	15/04/2026	Price Return
Euronext European Sovereignty Select GR	NLIX00012434	ENSGR	EENSSGR	.ENSGR	31/12/2009	1000	15/04/2026	Gross Return
Euronext European Sovereignty Select NR	NLIX00012442	ENSNR	EENSSNR	.ENSNR	31/12/2009	1000	15/04/2026	Net Return
Euronext European Sovereignty Select Decrement 5%	NLIX00012459	ENSSD	EENSSD5	.ENSSD	31/12/2009	1000	15/04/2026	Decrement 5% on NR
Euronext European Sovereignty Select Decrement 50 Points	NLIX00012467	ENS50	EENSS50	.ENS50	10/04/2026	875	15/04/2026	Decrement 50 Points on GR

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 Sovereignty Select
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

Describe the international standards used in the benchmark methodology.

Information updated on:

April 2026