

INDEX RULE BOOK

Euronext European Strategic Sovereignty

Version 25-01

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1. GENERAL

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

The Euronext European Strategic Sovereignty family is designed to reflect the price level trends in the trading of shares listed in Europe that belong to the ICB classifications specified in section 2.2.

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	22-04-2025	Initial version	

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 Universe consists of the 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

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

- Aerospace and Defense (502010)
- Technology Hardware and Equipment (101020)
- Banks (301010)
- Alternative Energy (601020)
- Precious Metals and Mining (551030) & Industrial Metals and Mining (551020)

Step 3: Selection Ranking

Within each ICB sector, 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 5 ICB sectors, are selected.

25 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 category 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	Bloomberg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext European Strategic Sovereignty	NLIX00006030	EESS	ESSOVR	.EESS	31/12/2009	1000	22/04/2025	Price
Euronext European Strategic Sovereignty NR	NLIX00006048	EESN	ESSVNR	.EESN	31/12/2009	1000	22/04/2025	Gross Return
Euronext European Strategic Sovereignty GR	NLIX00006055	EESG	ESSVGR	.EESG	31/12/2009	1000	22/04/2025	Net Return
Euronext European Strategic Sovereignty Decrement 50 Points	NLIX00006063	ESD50	ESSVD5P	.ESD50	17/04/2025	875	22/04/2025	Decrement Point on Gross Return
Euronext European Strategic Sovereignty Decrement 5%	NLIX00006071	ESSD5	ESSVD5	.ESSD5	31/12/2009	1000	22/04/2025	Decrement Percentage on Net 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 US 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 Strategic 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:	April 2025