

INDEX RULE BOOK

Euronext Eurozone Sector Selection

Version 25-01

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

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1. GENERAL

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

The Euronext Eurozone Sector Selection is designed to reflect the price level trends in the trading of shares listed in the Eurozone and belonging 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	02-09-2025	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 Starting Universe consists of the Constituents included in the Euronext® Eurozone 300 index at review.

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

Step 2: Eligibility screening at reviews

Out of the Index Universe, the companies belonging to the Categories defined below are eligible for inclusion:

- Category 1: ICB Subsector "Banks" (30101010)
- Category 2: ICB Subsectors "Semiconductors" (10102010) or "Production Technology Equipment" (10102020)
- Category 3: ICB Subsector "Automobiles" (40101020) or "Clothing and Accessories" (40204020)
- Category 4: ICB Industry "Industrials" (50)

Rheinmetall AG (DE0007030009) shall be excluded from the eligible universe.

In the event that there are fewer than 5 companies in one of the respective Categories, additional companies are selected from the corresponding Sector based on the largest free float market capitalization.

Step 3: Selection Ranking

Within each Category, 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 Category, are selected. 20 Companies are selected in total.

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 weight of the Category 1, Category 2, Category 3 and Category 4 sums each to 25%. Furthermore a maximum weighting of 10% is applied to each constituent. The surplus weight (weight above the capping for a specific company) is allocated to all the other index components within the same Category, proportional to their weights, subject to the capping constraint. The Capping Factors are determined based on the closing prices of the trading day prior to the Review Weightings Announcement 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 Eurozone Sector Selection	NLIX00007426	EZSS	EZSP	.EZSS	31/12/2009	1000	02/09/2025	Price
Euronext Eurozone Sector Selection GR	NLIX00007434	EZSSG	EZSG	.EZSSG	31/12/2009	1000	02/09/2025	Gross Return
Euronext Eurozone Sector Selection NR	NLIX00007442	EZSSN	EZSN	.EZSSN	31/12/2009	1000	02/09/2025	Net Return
Euronext Eurozone Sector Selection D5%	NLIX00007459	EZSD1	EZSD5	.EZSD1	31/12/2009	1000	02/09/2025	Decrement 5% on the Net Return
Euronext Eurozone Sector Selection D50P	NLIX00007467	EZSD2	EZSD50	.EZSD2	19/08/2025	900	02/09/2025	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 Eurozone Sector Selection
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) Describe whether the data are reported, modelled or, sourced internally or externally. (ii) Where the data are reported, modelled or sourced externally, please name the third party data provider.	Not applicable
b) Verification of data and guaranteeing the quality of those data. Describe how data are verified and how the quality of those data is ensured.	Not applicable
c) Reference standards Describe the international standards used in the benchmark methodology.	Not applicable
Information updated on:	September 2025