

# **INDEX RULE BOOK**

**Euronext Eurozone Sovereignty Fixed  
Basket**

Version 26-02

Effective from 2 March 2026

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# 1. GENERAL

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This document is applicable to the Euronext Eurozone Sovereignty Fixed Basket family which consists of all the Indices as mentioned in the Reference Table.

The Euronext Eurozone Sovereignty Fixed Basket family is designed to reflect the price level trends in the trading of shares listed in the Eurozone. The Index Composition has a fixed list of Companies in it.

Euronext Amsterdam is the Administrator of this Index Family.

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## VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
26-01	27-02-2026	Initial version	
26-02	02-03-2026	New rebase	

## 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, 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 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. At reviews this means included after the Review Effective Date.

#### Step 2: Eligibility screening at reviews

All companies listed below are eligible:

Company Name	ISIN	Market Identifier Code
ASML HOLDING	NL0010273215	XAMS
KERING	FR0000121485	XPAR
CAPGEMINI	FR0000125338	XPAR
PRYSMIAN	IT0004176001	MTAA
LEGRAND	FR0010307819	XPAR
UNICREDIT	IT0005239360	MTAA
BE SEMICONDUCTOR	NL0012866412	XAMS
SOCIETE GENERALE	FR0000130809	XPAR
PROSUS	NL0013654783	XAMS
SARTORIUS AG PREF	DE0007165631	XETR
ASM INTERNATIONAL	NL0000334118	XAMS
COMMERZBANK AG	DE000CBK1001	XETR
SIEMENS ENERGY AG	DE000ENER6Y0	XETR

INFINEON TECHNOLOGIE	DE0006231004	XETR
RHEINMETALL	DE0007030009	XETR
SAP	DE0007164600	XETR
DEUTSCHE BANK	DE0005140008	XETR
LEONARDO	IT0003856405	MTAA
STMICROELECTRONICS	NL0000226223	XPAR
PUMA SE	DE0006969603	XETR

### Step 3: Selection ranking

All eligible companies are selected.

### Step 4: Selection of constituents at the reviews

At Reviews, any Companies that are included in the index which are not part of the "Index Universe", e.g. as a result of a Spin-Off or Merger, are removed at the Review. No other changes to the selection will be made.

## 2.3 PERIODICAL WEIGHTING UPDATE

### Weighting method

The index is Non-Market Capitalisation weighted, based on equal weight.

### Number of shares

In the event of a change in the number of shares of a constituent due to any corporate action or event, the new weightings are calculated such that each constituent will have an equal weight.

The Number of Shares is determined based on the closing prices of the Companies to be included in the Index on the Review Weighting date.

### Free Float factor

The free float factor is not applicable for this index family.

### Capping Factor

The capping factor is not applicable for this index family.

## 3. REFERENCES

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### 3.1 REFERENCE TABLE<sup>1</sup>

Index name	Isincode	Mnemo	Bloomberg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Eurozone Sovereignty Fixed Basket	NLIX00012178	EZSY	EZSVYFB	.EZSY	2009-12-31	1000	2026-02-27	Price Return
Euronext Eurozone Sovereignty Fixed Basket GR	NLIX00012186	EZSYG	EZSVYFBG	.EZSYG	2009-12-31	1000	2026-02-27	Gross Return
Euronext Eurozone Sovereignty Fixed Basket NR	NLIX00012194	EZSYN	EZSVYFBN	.EZSYN	2009-12-31	1000	2026-02-27	Net Return
Euronext Eurozone Sovereignty Fixed Basket Decrement 5%	NLIX00012202	EZSD5	EZSVFBD5	.EZSD5	2009-12-31	1000	2026-02-27	Decrement 5% on Net Return
Euronext Eurozone Sovereignty Fixed Basket Decrement 50 Points	NLIX00012210	EZS50	EZSVFB50	.EZS50	2026-02-27	950	2026-02-27	Decrement 50 Points on Gross 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 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	
<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 Eurozone Sovereignty Fixed Basket</b>
<b>Item 4.</b> 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:**

March 2026