

INDEX RULE BOOK

EURONEXT EUROZONE SOVEREIGNTY FAMILY

**Euronext Eurozone Sovereignty Index,
Euronext Eurozone Sovereignty Core Index,
Euronext Eurozone Sovereignty Essentials Index,**

Version 25-01

Effective from 14 October 2025

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1. GENERAL

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

The Euronext® Eurozone Sovereignty Family is designed to reflect the price level trends of European sovereign companies.

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	14-10-2025	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 and December.

Review Cut-Off Date: After the market close of the penultimate Friday of February, May, August and November.

Review Weighting Date: Two trading days before the Review Effective Date

Review Announcement Date: At least two 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 review.

At review means included in the reference index after the Review Effective Date.

Step 2: Eligibility screening at reviews

From the Index Universe, companies with an **average daily traded value** below 10 million euros over the past 3 months are not eligible.

Following the liquidity screening, companies within the Index Universe are eligible for inclusion if they belong to one of the following Categories:

Category 1: Banks – ICB Subsector “Banks” (30101010)

- **Category 2: Defense** – ICB Subsectors “Aerospace” (50201010) or “Defense” (50201020)
- **Category 3: Manufacturing** – ICB Subsectors “Automobiles” (40101020), “Electrical Components” (50202010), “Machinery: Industrial” (50204000), “Machinery: Engines” (50204030), “Machinery: Tools” (50204040), “Machinery: Specialty” (50204050), “Machinery: Agricultural” (50204010), “Diversified Industrials” (50203000), “Apparel Retailers” (40401020)

- **Category 4: Technology** – ICB Subsectors “Computer Services” (10101010), “Software” (10101015), “Consumer Digital Services” (10101020), “Semiconductors” (10102010), “Electronic Components” (10102015), “Production Technology Equipment” (10102020), “Computer Hardware” (10102030)
- **Category 5: Food Security** – ICB Subsectors “Soft Drinks” (45101020), “Farming, Fishing, Ranching and Plantations” (45102010), “Food Products” (45102020), “Fruit and Grain Processing” (45102030), “Sugar” (45102035), “Food Retailers and Wholesalers” (45201010), “Drug Retailers” (45201015), “Personal Products” (45201020), “Nondurable Household Products” (45201030), “Fertilizers” (55201015)
- **Category 6: Healthcare** – ICB Subsectors “Health Care Facilities” (20101010), “Health Care Management Services” (20101020), “Health Care Services” (20101025), “Health Care: Misc.” (20101030), “Medical Services” (20102020), “Pharmaceuticals” (20103015), “Biotechnology” (20103010), “Medical Equipment” (20102010), “Medical Supplies” (20102015)
- **Category 7: Energy** – ICB Subsectors “Integrated Oil and Gas” (60101000), “Oil: Crude Producers” (60101010), “Offshore Drilling and Other Services” (60101015), “Oil Refining and Marketing” (60101020), “Oil Equipment and Services” (60101030), “Pipelines” (60101035), “Coal” (60101040), “Alternative Fuels” (60102010), “Renewable Energy Equipment” (60102020), “Chemicals: Diversified” (55201000), “Chemicals and Synthetic Fibers” (55201010), “Specialty Chemicals” (55201020), “Alternative Electricity” (65101010), “Conventional Electricity” (65101015), “Gas Distribution” (65102020)
- **Category 8: Infrastructure** – ICB Subsectors “Cement” (50101030), “Building Materials: Other” (50101035), “Machinery: Construction and Handling” (50204020), “Construction” (50101010), “Building, Roofing/Wallboard and Plumbing” (50101020), “Building: Climate Control” (50101025), “Industrial Suppliers” (50205010), “Transaction Processing Services” (50205015), “Trucking” (50206010), “Commercial Vehicles and Parts” (50206015), “Railroads” (50206020), “Railroad Equipment” (50206025), “Marine Transportation” (50206030), “Delivery Services” (50206040), “Commercial Vehicle-Equipment Leasing” (50206050), “Transportation Services” (50206060), “Multi-Utilities” (65102000), “Water” (65102030), “Waste and Disposal Services” (65103035), “Telecommunications Equipment” (15101010), “Cable Television Services” (15102010), “Telecommunications Services” (15102015)

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

Euronext Eurozone Sovereignty Index

The Index is composed of the 5 Eligible Companies with the largest Free Float Market Capitalisation within each of the 8 Categories. In total, 40 companies are selected for inclusion in the Index.

Euronext Eurozone Sovereignty Core Index

The Index is composed of the 5 Eligible Companies with the largest Free Float Market Capitalisation within each of the following 4 Categories:

- Category 1: Banks
- Category 2: Defense
- Category 3: Manufacturing
- Category 4: Technology

In total, 20 companies are selected for inclusion in the Index.

Euronext Eurozone Sovereignty Essentials Index

The Index is composed of the 5 Eligible Companies with the largest Free Float Market Capitalisation within each of the following 4 Categories:

- Category 5: Food Security
- Category 6: Healthcare
- Category 7: Energy
- Category 8: Infrastructure

In total, 20 companies are selected for inclusion 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, 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	Bloom- berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Eurozone Sovereignty	NLIX00008267	EZSV	EUZSVT	.EZSV	31/12/2009	1000	14/10/2025	Price
Euronext Eurozone Sovereignty NR	NLIX00008275	EZSNR	EUZSVTNR	.EZSNR	31/12/2009	1000	14/10/2025	Net Return
Euronext Eurozone Sovereignty GR	NLIX00008283	EZSGR	EUZSVTGR	.EZSGR	31/12/2009	1000	14/10/2025	Gross Return
Euronext Eurozone Sovereignty Core	NLIX00008291	EZSC	EUZSCO	.EZSC	31/12/2009	1000	14/10/2025	Price
Euronext Eurozone Sovereignty Core NR	NLIX00008309	EZCNR	EUZSCONR	.EZCNR	31/12/2009	1000	14/10/2025	Net Return
Euronext Eurozone Sovereignty Core GR	NLIX00008317	EZCGR	EUZSCOGR	.EZCGR	31/12/2009	1000	14/10/2025	Gross Return
Euronext Eurozone Sovereignty Essentials	NLIX00008325	EZSE	EUZSES	.EZSE	31/12/2009	1000	14/10/2025	Price
Euronext Eurozone Sovereignty Essentials NR	NLIX00008333	EZENR	EUZSESNR	.EZENR	31/12/2009	1000	14/10/2025	Net Return
Euronext Eurozone Sovereignty Essentials GR	NLIX00008341	EZEGR	EUZSESGR	.EZEGR	31/12/2009	1000	14/10/2025	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 European 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 Eurozone Sovereignty Family
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:	October 2025