

INDEX RULE BOOK

Euronext® Souverainete Europeenne 30

Version 25-01

Effective from 16 July 2025

indices.euronext.com

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1. GENERAL

This document is applicable to the Euronext® Souverainete Europeenne 30 ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext® Souverainete Europeenne 30 Index is designed to reflect the price level trends of sovereign companies in Europe.

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	16-07-2025	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 Europe Total Market index at review.

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

Step 2: Eligibility screening at reviews

The list of Companies is reduced by a series of screens. From the Index Universe, Companies belonging to the Categories defined below are eligible for inclusion:

- Category 1 : ICB Sector "Aerospace and Defense" (502010)
- Category 2 : ICB Sector "Banks" (301010)
- Category 3 : ICB Sector "Industrial Transportation" (502060)
- Category 4 : ICB Sector "Technology Hardware and Equipment" (101020)
- Category 5 : ICB Subsector "Conventional Electricity" (65101015) or "Alternative Electricity" (65101010) or "Alternative Fuels" (60102010)

The Companies with any of the following characteristics at Review Cut-off Date are Not eligible:

- Companies with a **3-months Average Daily Traded Value lower than 2 Million EUR.**
- **Breaches of international standards:**

Exclusion topic	Exclusion criteria	ISS-ESG Field Name
Breaches of international standards	Flagged "Red"	NBSOverallFlag

- **Controversial Weapons:**

Exclusion topic	Exclusion criteria	ISS-ESG Field Name
Biological Weapons	Flagged "RED" or "Amber"	BiologicalWeaponsOverallFlag
Chemical Weapons	Flagged "RED" or "Amber"	ChemicalWeaponsOverallFlag
Cluster Munitions	Flagged "RED" or "Amber"	ClusterMunitionsOverallFlag
Depleted Uranium	Flagged "RED" or "Amber"	DepletedUraniumOverallFlag
Anti-personnel Mines	Flagged "RED" or "Amber"	APMinesOverallFlag
White Phosphorus	Flagged "RED" or "Amber"	WhitePhosphorusOverallFlag
Incendiary Weapons	Flagged "RED" or "Amber"	IncendiaryWeaponsOverallFlag

- **Thermal Coal:**

Exclusion topic	Exclusion criteria	ISS-ESG Field Name
Thermal Coal Mining - Maximum Percentage of Revenues (%)	Derived turnover >= 0.01%	CoalMiningRevShareMaxThermal

- **Tobacco :**

Exclusion topic	Exclusion criteria	ISS-ESG Field Name
Tobacco - Production Maximum Percentage of Revenues (%)	Derived turnover > 0%	TobaccoProdMaxRev

The remaining Companies are eligible for inclusion.

The Euronext ESG Providers Methodologies document gives a detailed background on various scoring methodologies, controversial activities and controversies assessments.

Step 3: Selection Ranking

Eligible Companies are ranked on their Free Float Market Capitalisation.

Step 4: Selection of constituents at the reviews

The 6 Eligible Companies with the largest Free Float Market Capitalisation, within each category, are selected. 30 Companies are selected in total.

In case there are less than 6 Eligible Companies in a category, 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	Bloom- berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Souveraineté Européenne 30	NLIX00007137	ESE30	ESE30PR	.ESE30	31/12/2009	1000	16/07/2025	Price
Euronext Souveraineté Européenne 30 NR	NLIX00007145	ES30N	ESE30NR	.ES30N	31/12/2009	1000	16/07/2025	Net Return
Euronext Souveraineté Européenne 30 GR	NLIX00007152	ES30G	ESE30GR	.ES30G	31/12/2009	1000	16/07/2025	Gross Return
Euronext Souveraineté Européenne 30 Decrement 5%	NLIX00007160	E30D5	ESE30D5G	.E30D5	31/12/2009	1000	16/07/2025	Decrement 5% on the 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 Souverainete Europeenne 30 Index
Item 4. Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	Yes
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:	<ul style="list-style-type: none"> • UNGC factors / NBS Overall flag • Thermal Coal mining factors
b) List of social factors considered:	<ul style="list-style-type: none"> • Controversial weapons factors • UNGC factors / NBS Overall flag • Tobacco Involvement factors
c) List of governance factors considered:	<ul style="list-style-type: none"> • UNGC factors
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>	<p>ISS ESG provides :</p> <ul style="list-style-type: none"> NBS OVERALL FLAG This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's link with any breaches of international standards. This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any white phosphorus weapons program. ANTI-PERSONNEL MINES - OVERALL FLAG: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any anti-personnel mines program. BIOLOGICAL WEAPONS - OVERALL FLAG This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any biological weapons program. CHEMICAL WEAPONS – OVERALL FLAG This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any chemical weapons program. CLUSTER MUNITIONS – OVERALL FLAG This factor assigns an overall Red, Amber, or

	<p>Green flag to an issuer based on the issuer's involvement in any cluster munitions program.</p> <ul style="list-style-type: none"> DEPLETED URANIUM – OVERALL FLAG <p>This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any depleted uranium program.</p> INCENDIARY WEAPONS – OVERALL FLAG <p>This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any incendiary weapons program.</p> WHITE PHOSPHORUS WEAPONS - OVERALL FLAG <p>This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any white phosphorus weapons program.</p> THERMAL COAL MINING - MAXIMUM PERCENTAGE OF REVENUES (%) <p>This factor provides the maximum percentage of recent-year revenues for the issuer's involvement in thermal coal mining. The maximum percentage of revenues values are based on the best available data, which may include reported revenues, reported percentage of revenues, or estimated revenues based on available information.</p> TOBACCO - PRODUCTION MAXIMUM PERCENTAGE OF REVENUES (%) <p>This factor identifies the maximum percentage value of revenue derived from involvement in the production of tobacco.</p>
<p>b) Verification of data and guaranteeing the quality of those data.</p> <p><i>Describe how data are verified and how the quality of those data is ensured.</i></p>	<p>ISS ESG represents and warrants that to the best of its knowledge the Methodology is robust and reliable, rigorous and capable of validating and verifying including, but not limited to, the following:</p> <ul style="list-style-type: none"> shall promptly correct any errors made in its computations of the Data and inform Euronext thereof, immediately. periodically review the Methodology has clear written rules identifying how and when discretion may be exercised when deviating from the methodology. will inform Euronext prior to making any material change to the Methodology and will provide Euronext with the rationale for such change.
<p>c) Reference standards</p> <p><i>Describe the international standards used in the benchmark methodology.</i></p>	<ul style="list-style-type: none"> ISS ESG Norm-Based Research is aligned with the Principles of the U.N. Global Compact and the OECD Guidelines for Multinational Enterprises. These globally endorsed standards translate obligations established in international norms into expectations of what constitutes Responsible Business Conduct. Principles of international law referenced and translated for business in leading global frameworks

	<p>for Responsible Business Conduct include the following:</p> <ul style="list-style-type: none"> • Human rights (among others): • The International Covenant on Civil and Political Rights (ICCPR) • The International Covenant on Economic, Social and Cultural Rights (ICESCR) • The Geneva Conventions • Labour rights: • International Labour Organization (ILO) Conventions • Environmental standards (among others): • The Rio Declaration on Environment and Development • The Convention on Biological Diversity • The UN Framework Convention on Climate Change • The Paris Agreement • Anti-corruption standards: • The UN Convention against Corruption • Regarding Controversial Weapons, these are the relevant standards: • Anti-personnel mines: Convention on the Prohibition of the Use, Stockpiling, Production and Transfer of Anti-Personnel Mines and on Their Destruction • Biological weapons: Convention on the Prohibition of the Development, Production and Stockpiling of Bacteriological (Biological) and Toxin Weapons and on their Destruction • Chemical weapons: Convention on the Prohibition of the Development, Production, Stockpiling and Use of Chemical Weapons and on their Destruction • Cluster munitions: Convention on Cluster Munitions • Nuclear weapons: Treaty on the Non-Proliferation of Nuclear Weapons and the International Court of Justice's Advisory Opinion on the Legality of the Threat or Use of Nuclear Weapons as well as the Treaty on the Prohibition of Nuclear Weapon
Information updated on:	<p>July 2025</p>