

INDEX RULE BOOK

Euronext Souveraineté Européenne

Version 24-01

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2024

indices.euronext.com

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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 Euronext Souveraineté Européenne family, which consists of all the Indices as mentioned in the Reference Table.

The Euronext Souveraineté Européenne family aims to mirror the price movements of shares of European companies involved in strategic industries contributing to the autonomy and resilience of Europe. The Index Composition has a fixed list of Companies in it. The companies selected help to strengthen the European strategic autonomy in the following industries, allowing Europe to regain its sovereignty by investing in companies in these areas:

- **Industry:** infrastructure, logistics, automation, and robotics to secure supply chains.
- **Energy:** companies involved in renewable energy development, efficiency, and network interconnection.
- **Digital:** companies developing secure infrastructure and protecting data against global competition.
- **Food:** companies that guarantee the availability, accessibility, and quality of food across the entire value chain.
- **Health:** companies that enable access to quality healthcare and medicines, focusing on innovation and digital transformation of the sector.
- **Defense:** companies that provide weapons and defense infrastructure.

Euronext Amsterdam is the Administrator of this Index Family.

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VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
24-01	11-12-2024	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, 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 is composed of all companies admitted to listing on the main markets of Europe (Austria, Belgium, Denmark, Finland, France, the eligible market segment of Germany, specified 'Market Classification Framework', Ireland, Italy, Luxembourg, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom), and that are included in the following ICB industries at review:

- Industrials
- Technology
- Health Care
- Financials
- Utilities
- Energy
- Consumer Discretionary
- Consumer Staples
- Basic Materials Index

Step 2: Eligibility screening at reviews

All companies listed below are eligible:

Company Name	ISIN	Market Identifier Code
AIRBUS	NL0000235190	XPAR
ATLAS COPCO	SE0017486889	XSTO
ASML HOLDING	NL0010273215	XAMS

MERCK	DE0006599905	XETR
CARREFOUR	FR0000120172	XPAR
DANONE	FR0000120644	XPAR
ENEL	IT0003128367	MTAA
ENI	IT0003132476	MTAA
IBERDROLA	ES0144580Y14	XMAD
INFINEON TECHNOLOGIE	DE0006231004	XETR
KERRY GROUP PLC	IE0004906560	XMSM
NOVO NORDISK A/S	DK0062498333	XCSE
PRYSMIAN	IT0004176001	MTAA
RENAULT	FR0000131906	XPAR
SAINT GOBAIN	FR0000125007	XPAR
SANOFI	FR0000120578	XPAR
SAP	DE0007164600	XETR
SCHNEIDER ELECTRIC	FR0000121972	XPAR
SIEMENS AG	DE0007236101	XETR
THALES	FR0000121329	XPAR

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.

The Weighting Factors are explained in the following paragraphs.

Number of shares

The new weightings are calculated such that each constituent will have an equal weight.

The Number of Shares are 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.

2.4 CALCULATION

If the number of constituents of the index drops below 10, the index continues to be calculated and will be stopped after the close of the fifth (full business day) following the first day the number of constituents was below 10.

3. REFERENCES

3.1 REFERENCE TABLE¹

Index name	Isincode	Mnemo	Bloomberg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Souveraineté Européenne	NLIX00005230	ESVEP	ESVEP	.ESVEP	2009-12-31	1000	11/12/2024	Price
Euronext Souveraineté Européenne GR	NLIX00005248	ESVEG	ESVEG	.ESVEG	2009-12-31	1000	11/12/2024	Gross Return
Euronext Souveraineté Européenne NR	NLIX00005255	ESVEN	ESVEN	.ESVEN	2009-12-31	1000	11/12/2024	Net Return
Euronext Souveraineté Européenne Decrement 5%	NLIX00005263	ESVED	ESVED	.ESVED	2009-12-31	1000	11/12/2024	Decrement 5% on Net 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 US and Canadian 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 Souveraineté Européenne
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
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:

06-12-2024