

INDEX RULE BOOK

Euronext Strategy Autonomy Leaders Family

Version 25-01

Effective from 30 April 2025

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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 Strategic Autonomy Leaders ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Strategic Autonomy Leaders Index is designed to reflect the performance of European companies that play a critical role in supporting Europe's strategic autonomy across key sectors such as energy, technology, infrastructure, and industrial supply chains.

Euronext Paris 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	30-04-2025		

2. INDEX REVIEWS

2.1 REVIEW FREQUENCY AND RELEVANT DATES

Review frequency: Annually

Review Effective Date: After the market close of the third Friday of September

Review Cut-Off Date: After the market close of the penultimate Friday of August

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 Universe consists of the Companies included in the Euronext Developed Europe Total Market index at review. At review means included in the Index Universe after the Review Effective Date

Step 2: Eligibility screening at reviews

Ten themes have been defined and mapped to the RBICS activities listed below.

Theme	Activity	Rbics level	Rbics id
Aerospace and Defense Manufacturing	Aerospace and Defense Manufacturing	L3	401010
Energy Production & Distribution	Europe Petroleum Refineries	L5	2515101520
	Europe Wholesale Power	L5	6510105010
	Europe Natural Gas Utilities	L6	651010151020
Power Grid & Equipment	Electrical Equipment and Power Systems	L3	401015
	Multinational Transmission, Dist., and Storage	L6	651010601010
Semiconductors	Semiconductor Equipment and Services	L3	551030
	Semiconductor Manufacturing	L3	551020
Software	Software	L3	552015
Food Security	Food Production	L4	50151515

	Agriculture	L3	501510
	Agrochemical Products	L4	45102020
Basic Materials	Industrial Gas Manufacturing	L5	4510101515
	Construction Materials	L3	451535
	Specialty/Performance Fibers and Polymer Products	L4	45102035
	Other Specialty/Performance Chemical Manufacturing	L4	45102030
Infrastructure	Wireless Core Infrastructure Equipment	L4	55151540
	General Telecommunications Services	L3	601010
	Facilities and Construction Services	L3	401525
Logistics	Air and Water Transportation Operators	L4	40151010
	Road and Rail Transportation Operators	L4	40151020
	Intermodal/Multimodal Services	L4	40151025
Banks	Europe Banks	L5	3010102015

Within the Index Universe, a company is considered to be part of a theme if it derives more than 50% of its revenues from that theme. If a company generates more than 50% of its revenues across multiple themes, it will be assigned to the theme from which it derives the highest share of revenues. Only Companies that are assigned to a theme are eligible.

Step 3: Selection Ranking

Within each Theme, Eligible Companies are ranked on their Free Float Market Capitalisation.

Step 4: Selection of constituents at the reviews

The 10 Eligible Companies with the largest Free Float Market Capitalisation, within each theme, are selected.

In case there are less than 10 Eligible Companies in a theme, all Eligible companies in that theme 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.

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 total weight of each of the ten themes equals 10%. The Capping Factors are determined based on the closing prices of the Review Weighting 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 Strategic Autonomy Leaders	NLIX00006212	ESAL	AUTONMYP	.ESAL	31/12/2009	1000	30/04/2025	Price
Euronext Strategic Autonomy Leaders NR	NLIX00006220	ESALN	AUTONMYN	.ESALN	31/12/2009	1000	30/04/2025	Net
Euronext Strategic Autonomy Leaders GR	NLIX00006238	ESALG	AUTONMYG	.ESALG	31/12/2009	1000	30/04/2025	Gross

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 EU 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 Strategic Autonomy Leaders
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:	
b) List of social factors considered:	
c) List of governance factors considered:	
Item 6. Data and standards used.	
a) Data input. <i>(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.</i>	
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>	
c) Reference standards <i>Describe the international standards used in the benchmark methodology.</i>	
Information updated on:	April 2025