

INDEX RULE BOOK

Euronext[®] Transatlantic 50 EW

Version 22-01

Effective from 8 Sept 2022

indices.euronext.com

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1. GENERAL

This document is applicable to the Euronext® Transatlantic 50 EW ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Transatlantic 50 EW is designed to reflect the price level trends in the trading of shares listed in the Eurozone and USA.

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 |
|---------|----------------|-----------------------------------------------------------------------------------------|------------------------|
| 21-01 | 25-2-2021 | Euronext® Transatlantic Leaders 50 EW renamed Euronext® Transatlantic 50 EW | |
| 21-02 | 15-12-2021 | restyled version in view of newly published Calculation and Corporate Actions rulebooks | |
| 22-01 | 08-09-2022 | Addition of Review Weighting Date | EIA 2022-318 |

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 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 Companies included in the Euronext Eurozone 300 index as well as US listed Companies included in the Euronext North America 500 index.

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

Step 2: Eligibility screening at reviews

No additional liquidity analysis.

Step 3: Selection Ranking

All eligible Companies are ranked on their Free Float Market Capitalisation within either the Eurozone or the US .

Step 4: Selection of constituents at the reviews

Within the Eurozone the top 35 ranked are selected. From the USA the top 15 ranked are selected.

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 Number of Shares will be calculated such that each Company will have an equal weight in the Index. The Number of Shares will be rounded to the nearest whole number.

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 applied for this Index Family.

Capping Factor

The Capping Factor is not applied for this Index Family.

3. REFERENCES

3.1 REFERENCE TABLE

| Index name | Isincode | Mnemo | Bloom- berg Code | Reuters code | Base date | Base value | Publication since | Index Type |
|-----------------------------------------------------|--------------|-------|------------------------|-----------------|--------------|---------------|----------------------|---------------------------------|
| Euronext® Transatlantic 50 EW | NL0013216468 | EUS5P | EUS50P | .EUS5P | 30/12/2005 | 1 000 | 14/11/2018 | Price |
| Euronext® Transatlantic 50 EW NR | NL0013216476 | EUS5N | EUS50N | .EUS5N | 30/12/2005 | 1 000 | 14/11/2018 | Net Return |
| Euronext® Transatlantic 50 EW GR | NL0013216484 | EUS5G | EUS50G | .EUS5G | 30/12/2005 | 1 000 | 14/11/2018 | Gross Return |
| Euronext® Transatlantic 50 EW Decrement 5% | NL0013216492 | EUS5D | EUS50D | .EUS5D | 30/12/2005 | 1 000 | 14/11/2018 | Decrement Return 5% on NR |

3.2 BASE CURRENCY

The Base Currency of this index family is Euro.

3.3 PUBLICATION

The level of the Indices are in principle published every 15 seconds starting from 09:00 CET until US Markets stop regular daytime trading on the days when Euronext Markets are open for trading.

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 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 Transatlantic 50 EW |
| 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: | April 2021 |