

# **INDEX RULE BOOK**

## **Euronext Eurozone 20**

Version 26-01

Effective from 29 January 2026

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# 1. GENERAL

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This document is applicable to Euronext Eurozone 20 family which consists of all the Indices as mentioned in the Reference Table.

The Euronext Eurozone 20 is designed to reflect the price level trends in the trading of shares from companies associated with a diversified exposure to European Industries and Countries. The Index Composition has a fixed list of Companies in it.

Euronext Amsterdam is the Administrator of this Index Family.

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## VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
26-01	29-01-2026	Initial version	

## 2. INDEX REVIEWS

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### 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 consists of Companies listed on Eurozone Developed markets. Developed Markets are those markets that have been defined as Developed Markets as per the Euronext Index Market Classification Framework.

#### Step 2: Eligibility screening at reviews

All companies listed below are eligible:

Company Name	ISIN	Market Identifier Code
BANCO SANTANDER CENT	ES0113900J37	XMAD
TUI AG	DE000TUAG505	XETR
DELIVERY HERO SE	DE000A2E4K43	XETR
SIEMENS AG	DE0007236101	XETR
INFINEON TECHNOLOGIE	DE0006231004	XETR
THYSSENKRUPP AG	DE0007500001	XETR
STELLANTIS	NL00150001Q9	MTAA
ASML HOLDING	NL0010273215	XAMS
ADYEN	NL0012969182	XAMS
BE SEMICONDUCTOR	NL0012866412	XAMS
ASM INTERNATIONAL	NL0000334118	XAMS
STMICROELECTRONICS	NL0000226223	XPAR
ARCELORMITTAL SA	LU1598757687	XAMS
SCHNEIDER ELECTRIC	FR0000121972	XPAR

ALSTOM	FR0010220475	XPAR
SAINT GOBAIN	FR0000125007	XPAR
BANCA MPS	IT0005508921	MTAA
UNICREDIT	IT0005239360	MTAA
BPER BANCA	IT0000066123	MTAA
AUMOVIO	DE000AUM0V10	XETR

### 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.

### Number of shares

In the event of a change in the number of shares of a constituent due to any corporate action or event, the new weightings are calculated such that each constituent will have an equal weight.

The Number of Shares is 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.

## 3. REFERENCES

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### 3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloomberg code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Eurozone 20 PR	NLIX00009463	EZ20P	EZ20P	.EZ20P	31/12/2009	1000	29/01/2026	Price Return
Euronext Eurozone 20 GR	NLIX00009471	EZ20G	EZ20G	.EZ20G	31/12/2009	1000	29/01/2026	Gross Return
Euronext Eurozone 20 NR	NLIX00009489	EZ20N	EZ20N	.EZ20N	31/12/2009	1000	29/01/2026	Net Return
Euronext Eurozone 20 D5%	NLIX00009497	EZ2D5	EZ20D5	.EZ2D5	31/12/2009	1000	29/01/2026	Decrement 5% on Net Return
Euronext Eurozone 20 D50P	NLIX00009505	E2D50	EZ20D50P	.E2D50	22/01/2026	950	29/01/2026	Decrement 50 Points on 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 EU 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	
<b>Item 1.</b> Name of the benchmark administrator.	Euronext Amsterdam
<b>Item 2.</b> Type of benchmark	Equity benchmark
<b>Item 3.</b> Name of the benchmark or family of benchmarks.	<b>Euronext Eurozone 20</b>
<b>Item 4.</b> 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>	
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
<b>Information updated on:</b>	January 2026