INDEX RULE BOOK

Euronext Eurozone Banks 20

Version 26-01

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1. GENERAL

This document is applicable to the Euronext Eurozone Banks 20 family ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Eurozone Banks 20 is designed to reflect the price level trends in the trading of shares listed in the Eurozone banking sector.

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
26-01	26-10-2026	Initial version	

2. INDEX REVIEWS

2.1 REVIEW FREQUENCY AND RELEVANT DATES

Review frequency:	Quarterly, with Semi-annual Review in June and December
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 Starting Universe consists of the Constituents included in the Euronext Developed Eurozone Total Market index at review.

At review means included in the Index Starting Universe after the Review Effective Date.

Step 2: Eligibility screening at reviews

The Companies with all of the following characteristics are eligible:

- Companies belonging to the ICB Supersector "Banks" (3010)
- Companies with a 3-months Average Daily Traded Value above 10 Million €
- Companies listed for 2 years
- Companies listed on Austrian, Dutch, Belgian, German, Finnish, Spanish, Italian or French markets (respective MIC codes XWBO, XAMS, XBRU, XETR, XHEL, XMAD, XMIL, XPAR).
- Companies not flagged as "Red" by ISS ESG for breaches of international standards (ISS-ESG field: nbr_overall_flag).

Step 3: Selection Ranking

The eligible Constituents are ranked by their free float adjusted market Capitalisation on the Review Cut-Off Date.

Step 4: Selection of constituents at the reviews

Semi-annual reviews

The 20 Eligible Companies with the largest Free Float Market Capitalisation 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 15%.

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom-berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Eurozone Banks 20	NLIX00014182	EB20	ENEZB20	.EB20	31/12/2009	1000	26/10/2026	Price
Euronext Eurozone Banks 20 GR	NLIX00014190	EB20G	ENEZB20G	.EB20G	31/12/2009	1000	26/10/2026	Gross Return
Euronext Eurozone Banks 20 NR	NLIX00014208	EB20N	ENEZB20N	.EB20N	31/12/2009	1000	26/10/2026	Net Return
Euronext Eurozone Banks 20 Decrement 5%	NLIX00014216	EB20D	ENEZB20D	.EB20D	31/12/2009	1000	26/10/2026	Decrement 5% on the Net Return
Euronext Eurozone Banks 20 Decrement 50 Points	NLIX00014224	EBD50	ENEZBD50	.EBD50	19/10/2026	850	26/10/2026	Decrement 50 points on the Gross Return

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 Euronext 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 Eurozone Banks 20**
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:	• UNGC factors / NBS Overall flag
b) List of social factors considered:	• UNGC factors / NBS Overall flag
c) List of governance factors considered:	• UNGC factors / NBS Overall flag
Item 6. Data and standards used.	
a) Data input. *(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.*	**ISS ESG provides :** • **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.
b) Verification of data and guaranteeing the quality of those data. *Describe how data are verified and how the quality of those data is ensured.*	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: • 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.
c) Reference standards *Describe the international standards used in the benchmark methodology.*	**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 for Responsible Business Conduct include the following:
	• 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:	26-10-2026