

INDEX RULE BOOK

Euronext Financials Transatlantic 15

Version 26-01

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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 Financials Transatlantic 15 Index family which consists of all the Indices as mentioned in the Reference Table.

The Euronext Financials Transatlantic 15 Index is designed to reflect the price level trends in the trading of shares listed in the Europe and in the USA in financial industry. 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	09-10-2026	Initial version	
26-01	12-10-2026	Date and weighting changes	

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 consists of the Companies included in the Euronext Developed Europe Total Market and all publicly listed stocks on Euronext Athens, and Euronext USA Total Market. At reviews this means included in the Index after the Review Effective Date.

Step 2: Eligibility screening at reviews

All companies listed below are eligible:

Company Name	ISIN	Market Identifier Code
ROBINHOOD MARKETS	US7707001027	XNGS
DEUTSCHE BANK	DE0005140008	XETR
COMMERZBANK AG	DE000CBK1001	XETR
BANCO SANTANDER CENT	ES0113900J37	XMAD
BPER BANCA	IT0000066123	MTAA
BANCO BPM	IT0005218380	MTAA
BLACKSTONE INC	US09260D1072	XNYS
BANCA MONTE PASCHI SIENA	IT0005508921	MTAA
ADYEN	NL0012969182	XAMS
CAPITAL ONE FIN.	US14040H1059	XNYS
COINBASE GLOBAL - A	US19260Q1076	XNGS

MORGAN STANLEY	US6174464486	XNYS
UNICREDIT	IT0005239360	MTAA
SOCIETE GENERALE	FR0000130809	XPAR
SOFI TECHNOLOGIES	US83406F1021	XNGS

Step 3: Selection ranking

All eligible companies are selected.

Step 4: Selection of constituents at the reviews

At Reviews, any additional Companies included in the Index that are not part of the Index Eligibly screening, e.g. as a result of a corporate action such as a spin-off, shall be excluded.

At Reviews, any Companies included in the Index that are not part of the Index Eligibly screening, e.g. as a result of a corporate action such as a merger, shall be excluded and replaced following the replacement methodology described below.

At Reviews, any Companies that are part of the Index Eligibly screening and have been excluded due to a corporate action such as a delisting shall be excluded and replaced following the replacement methodology described below.

Predefined replacement lists are established and maintained by the Index Administrator for Companies belonging to the Euronext Developed Europe Total Market and all publicly listed stocks on Euronext Athens universe and for Companies belonging to the Euronext USA Total Market universe.

The predefined replacement list for Companies belonging to the Euronext Developed Europe Total Market and all publicly listed stocks on Euronext Athens universe is set out below:

Company Name	ISIN	Market Identifier Code
ALPHA BANK S.A.	GRS830003000	XATH
NEXI	IT0005366767	MTAA
EUROBANK S.A.	GRS829003003	XATH
PIRAEUS BANK S.A.	GRS831003009	XATH
NATIONAL BANK OF GREECE S.A.	GRS003003035	XATH
ERSTE GROUP BANK	AT0000652011	WBAH
BANK OF IRELAND GP	IE00BD1RP616	XMSM
B.COM.PORTUGUES	PTBCPOAM0015	XLIS
AIB GROUP PLC	IE00BF0L3536	XMSM
ABN AMRO BANK N.V.	NL0011540547	XAMS

The predefined replacement list for Companies belonging to the Euronext USA Total Market universe is set out below:

Company Name	ISIN	Market Identifier Code
BLOCK INC	US8522341036	XNYS
PAYPAL HOLDINGS INC	US70450Y1038	XNGS
FISERV INC	US3377381088	XNGS
INTERACTIVE BROKERS	US45841N1072	XNGS
KKR & CO. INC.	US48251W1045	XNYS
APOLLO GLOBAL MNGMNT	US03769M1062	XNYS
GOLDMAN SACHS GP	US38141G1040	XNYS
MSCI INC. CLASS A	US55354G1004	XNYS
ARTHUR J. GALLAGHER	US3635761097	XNYS
CITIGROUP INC	US1729674242	XNYS

Whenever a constituent is removed from the Index for any reason, it shall be replaced by the next eligible Company from the predefined replacement list corresponding to the universe to which the constituent belongs, provided that such Company is not already included in the Index.

For constituents belonging to the Euronext Developed Europe Total Market and all publicly listed stocks on Euronext Athens, replacements shall be selected from the predefined replacement list established for the Euronext Developed Europe Total Market and all publicly listed stocks on Euronext Athens universe.

For constituents belonging to the Euronext USA Total Market, replacements shall be selected from the predefined replacement list established for the Euronext USA Total Market universe.

If more than one replacement is required at a Review, replacement Companies shall be selected sequentially according to the order in which they appear on the relevant predefined replacement list.

If no eligible Company remains on the relevant predefined replacement list, the replacement constituent shall be selected by the Index Administrator from among Companies considered valid index constituents after Step 1 (Index Universe).

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 Weighting Date such that each Company included in the index has a maximum weight of 15%.

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloomberg code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Financials Transatlantic 15	NLIX00013887	ENFT	ENFT15P	.ENFT	31/12/2009	1000	12/10/2026	Price
Euronext Financials Transatlantic 15 GR	NLIX00013895	ENFTG	ENFT15G	.ENFTG	31/12/2009	1000	12/10/2026	Gross Return
Euronext Financials Transatlantic 15 NR	NLIX00013903	ENFTN	ENFT15N	.ENFTN	31/12/2009	1000	12/10/2026	Net Return
Euronext Financials Transatlantic 15 Decrement 50 Points	NLIX00013911	ENFTD	ENFTD50	.ENFTD	08/10/2026	950	12/10/2026	Decrement 50 Points on Gross Return
Euronext Financials Transatlantic 15 Decrement 5%	NLIX00013929	ENFT5	ENFT15D5	.ENFT5	31/12/2009	1000	12/10/2026	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 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 Financials Transatlantic 15
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 <i>Describe the international standards used in the benchmark methodology.</i>	Not applicable
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