Index Rule Book

Euronext Transatlantic 20

Version 26-01

Effective from 27 April 2026

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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 Transatlantic 20 family which consists of all the Indices as mentioned in the Reference Table.

The Euronext Transatlantic 20 family is designed to reflect the price level trends in the trading of shares listed in Developed Markets. The Index Composition has a fixed list of Companies in it.

Euronext Amsterdam is the Administrator of this Index Family.

Euronext N.V. or its subsidiaries (hereinafter jointly "Euronext") owns all intellectual and other property rights to the index, including the name, the composition and the calculation of the index. Information regarding trademarks and intellectual property rights of Euronext is located at https://www.euronext.com/terms-use .

VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
26-01	27-04-2026	Initial version	

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 Companies listed on 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
RENK GROUP	DE000RENK730	XETR
SIEMENS ENERGY AG	DE000ENER6Y0	XETR
COMMERZBANK AG	DE000CBK1001	XETR
DEUTSCHE BANK	DE0005140008	XETR
INFINEON TECHNOLOGIE	DE0006231004	XETR
ABIVAX	FR0012333284	XPAR
ADYEN	NL0012969182	XAMS
BE SEMICONDUCTOR	NL0012866412	XAMS
SOCIETE GENERALE	FR0000130809	XPAR
BANCA MONTE PASCHI SIENA	IT0005508921	MTAA
UNICREDIT	IT0005239360	MTAA
PRYSMIAN	IT0004176001	MTAA

GE VERNOVA	US36828A1016	XNYS
APPLOVIN CORP CLSS A	US03831W1080	XNGS
PALANTIR TECH	US69608A1088	XNGS
ROBLOX CORP. - A	US7710491033	XNYS
STRATEGY INC ORD A	US5949724083	XNGS
TESLA INC	US88160R1014	XNGS
CARVANA CO	US1468691027	XNYS
SHOPIFY INC. CLASS A	CA82509L1076	XNGS

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.

In the event that a Company is removed from the Index as a result of a Corporate Action, no replacement shall 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

3.1 REFERENCE TABLE[1]

Index name	Isincode	Mnemo	Bloomberg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Transatlantic 20 PR	NLIX00012483	TR20P	ENT20PR	.TR20P	2009-12-31	1000	2026-04-27	Price Return
Euronext Transatlantic 20 GR	NLIX00012491	TR20G	ENT20GR	.TR20G	2009-12-31	1000	2026-04-27	Gross Return
Euronext Transatlantic 20 NR	NLIX00012509	TR20N	ENT20NR	.TR20N	2009-12-31	1000	2026-04-27	Net Return
Euronext Transatlantic 20 D5%	NLIX00012517	TRFD5	ENT20D5	.TRFD5	2009-12-31	1000	2026-04-27	Decrement 5% on Net Return
Euronext Transatlantic 20 Decrement 50 Points	NLIX00012525	TRD50	ENT20D50	.TRD50	2026-04-17	950	2026-04-27	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 US and Canadian 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 Transatlantic 20**
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) 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.*	Not applicable
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.*	Not applicable
c) Reference standards	Not applicable

Describe the international standards used in the benchmark methodology.	
Information updated on:	April 2026