

INDEX RULE BOOK

**Euronext Euronext Transatlantic Focus
Select 20**

Version 26-01

Effective from 16 February 2026

indices.euronext.com

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1. GENERAL

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

The Euronext Transatlantic Focus Select 20 Fixed Basket is designed to reflect the price level trends in the trading of shares listed in the Europe and USA. 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	19-02-2026	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 the Companies included in the Euronext Developed Europe Total Market index and Euronext USA Total Market index at reviews.

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
ArcelorMittal SA	LU1598757687	XAMS
Bayerische Motoren Werke AG	DE0005190003	XETR
Tesla, Inc.	US88160R1014	XNGS
Carvana Co. Class A	US1468691027	XNYS
Neste Corporation	FI0009013296	XHEL
Siemens Energy AG	DE000ENER6Y0	XETR
Intesa Sanpaolo S.p.A.	IT0000072618	MTAA
BNP Paribas S.A. Class A	FR0000131104	XPAR
Adyen NV	NL0012969182	XAMS
HENSOLDT AG	DE000HAG0005	XETR
RENK Group AG	DE000RENK730	XETR
Affirm Holdings, Inc. Class A	US00827B1061	XNGS
Rocket Lab Corporation	US7731211089	XNGS
ASM International N.V.	NL0000334118	XAMS
BE Semiconductor Industries N.V.	NL0012866412	XAMS
STMicroelectronics NV	NL0000226223	XPAR
Strategy Inc Class A	US5949724083	XNGS
Advanced Micro Devices, Inc.	US0079031078	XNGS
Reddit, Inc. Class A	US75734B1008	XNYS
Astera Labs, Inc.	US04626A1034	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.

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

Index name	Isincode	Mnemo	Bloomberg code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Transatlantic Focus Select 20	NLIX00009893	ETS2	TFOCUS	.ETS2	31/12/2009	1000	16/02/2026	Price
Euronext Transatlantic Focus Select 20 GR	NLIX00009901	ETS2G	TFOCUSG	.ETS2G	31/12/2009	1000	16/02/2026	Gross Return
Euronext Transatlantic Focus Select 20 NR	NLIX00009919	ETS2N	TFOCUSN	.ETS2N	31/12/2009	1000	16/02/2026	Net Return
Euronext Transatlantic Focus Select 20 Decrement 5%	NLIX00009927	ET2D5	TFOCUSD5	.ET2D5	09/02/2026	900	16/02/2026	Decrement 5% on Net Return
Euronext Transatlantic Focus Select 20 Decrement 50 Points	NLIX00009935	ET2S5	TFOCUS20	.ET2S5	09/02/2026	900	16/02/2026	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 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 Transatlantic Focus Select 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>(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:	February 2026