INDEX RULE BOOK

Euronext Transatlantic Leaders 20

Version 26-01

Effective from 23 June 2026

indices.euronext.co

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1. GENERAL

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

The Euronext Transatlantic Leaders 20 family is designed to reflect the price level trends in the trading of shares listed in Transatlantic. 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	23-06-2026	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 World Total Market Index. At reviews this means included after the Review Effective Date.

Step 2: Eligibility screening at reviews

All companies listed below are eligible:

Company Name	ISIN	Market Identifier Code
ASML HOLDING	NL0010273215	XAMS
CAIXABANK	ES0140609019	XMAD
CISCO SYSTEMS INC	US17275R1023	XNGS
DEUTSCHE BANK	DE0005140008	XETR
IBM CORP	US4592001014	XNYS
INTESA SANPAOLO	IT0000072618	MTAA
LAM RESEARCH CORP.	US5128073062	XNGS
ASM INTERNATIONAL	NL0000334118	XAMS
MICROSOFT CORP	US5949181045	XNGS
NOKIA	FI0009000681	XHEL
NVIDIA CORP	US67066G1040	XNGS
ORACLE CORP	US68389X1054	XNYS
PALO ALTO NETWORKS	US6974351057	XNGS
RELX	GB00B2B0DG97	XAMS
BANCO SANTANDER CENT	ES0113900J37	XMAD
SAP	DE0007164600	XETR
NETFLIX INC.	US64110L1061	XNGS
SCHNEIDER ELECTRIC	FR0000121972	XPAR
ADVANCED MICRO DEV.	US0079031078	XNGS
APPLIED MATERIALS	US0382221051	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[1]

Index name	Isincode	Mnemo	Bloomberg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Transatlantic Leaders 20	NLIX00012970	TEFBP	TRFBPR	.TEFBP	2009-12-31	1000	2026-06-23	Price
Euronext Transatlantic Leaders 20 GR	NLIX00012988	TEFBG	TRFBGR	.TEFBG	2009-12-31	1000	2026-06-23	Gross Return
Euronext Transatlantic Leaders 20 NR	NLIX00012996	TEFBN	TRFBNR	.TEFBN	2009-12-31	1000	2026-06-23	Net Return
Euronext Transatlantic Leaders 20 Decrement 5%	NLIX00013002	TEFB5	TRFBD5	.TEFB5	2009-12-31	1000	2026-06-23	Decrement 5% on Net Return
Euronext Transatlantic Leaders 20 Decrement 50 Pts	NLIX00013010	TFB50	TRFB50	.TFB50	2026-06-16	1000	2026-06-23	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 Leaders 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 *Describe the international standards used in the benchmark methodology.*	Not applicable
Information updated on:	June 2026