

# **INDEX RULE BOOK**

## **Euronext Transatlantic Market Leaders**

Version 25-01

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## 1. GENERAL

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This document is applicable to the Transatlantic Market Leaders Index ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Transatlantic Market Leaders Index tracks transatlantic market leaders listed in Europe and the United States.

Euronext Paris 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
25-01	20-05-2025	Initial version	

## 2. INDEX REVIEWS

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### 2.1 REVIEW FREQUENCY AND RELEVANT DATES

<b>Review frequency:</b>	Quarterly reviews in March, June, September, December.
<b>Review Effective Date:</b>	After market close of the third Friday of March, June, September and December.
<b>Review Cut-Off Date:</b>	After the market close of the penultimate Friday of February, May, August and November.
<b>Review Announcement Date:</b>	At least two trading days before the Review Effective Date.
<b>Review Weighting Date:</b>	Three trading days before the Review Effective Date.
<b>Review Weighting Announcement Date:</b>	Two trading days before the Review Effective Date.

### 2.2 REVIEW SELECTION

#### Step 1: Index Universe

##### Index Universe definition

The Index Universe consists of the Constituents included in the Euronext Developed Eurozone Total Market and Euronext USA Total Market. At review means included in the Index Universe after the Review Effective Date.

We define two regions:

- Region 1: Companies that belong to Euronext Developed Eurozone Total Market
- Region 2: Companies that belong to Euronext USA Total Market

#### Step 2: Eligibility screening at reviews

A liquidity screening is applied to the index universe. Any company with a three-month average daily trading value below EUR 10 million and with a Free Float Market Capitalisation below EUR 2 billion is not eligible for inclusion in the index.

The eligible companies must be listed on exchanges associated with the following countries:

- **Region 1 – Developed Eurozone**
  - **France**
  - **Germany**
  - **Netherlands**
  - **Italy**
  - **Spain**
- **Region 2 – United States**

Each eligible company must be listed in one of the following countries and meet the corresponding ICB classification criteria:

- **France:** ICB Supersector *Industrial Goods and Services (5020)* or *Consumer Products and Services (4020)*
- **Germany:** ICB Supersector *Technology (1010)* or *Industrial Goods and Services (5020)*
- **Italy:** ICB Supersector *Automobiles and Parts (4010)*
- **Netherlands:** ICB Supersector *Technology (1010)*
- **Spain:** ICB Supersector *Retail (4040)*
- **USA:** ICB Industry *Technology (10)* or *Consumer Discretionary (40)*

### Step 3: Selection Ranking

Within each country, Eligible Companies are ranked on their Free Float Market Capitalisation.

### Step 4: Selection of constituents at the reviews

The Eligible Companies with the largest Free Float Market Capitalisation are selected.

Number of selected Companies by country is below:

Country	Number of maximum Selected Companies
France	5
Germany	4
Netherlands	4
Italy	1
Spain	1
USA	15

A maximum of 30 companies are selected for index inclusion.

Should a country count less than the number of companies associated in the table above, we select all the eligible companies from that country.

## 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

The Capping Factors are determined such that each region contributes a fixed proportion to the index based on the closing price on the Review Weighting Date.

First, an initial weight of 60% for Region 1 and 40% for Region 2 is allocated. Then, within each region, the weight of individual companies is capped at 12% in Region 1 and 8% in Region 2.

Any surplus weight (i.e., the portion exceeding the cap for a given company) is redistributed proportionally among the remaining constituents of the same region, subject to the individual capping constraint. The

Capping Factors are calculated based on the closing prices and free float market capitalizations of the trading day prior to the Review Weighting Date.

### 3. REFERENCES

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#### 3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom- berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Transatlantic Market Leaders	NLIX00006485	ETML	ETRAMLPR	.ETML	31/12/2009	1000	20/05/2025	Price
Euronext Transatlantic Market Leaders NR	NLIX00006493	ETMLN	ETRAMLNR	.ETMLN	31/12/2009	1000	20/05/2025	Net
Euronext Transatlantic Market Leaders GR	NLIX00006501	ETMLG	ETRAMLGR	.ETMLG	31/12/2009	1000	20/05/2025	Gross
Euronext Transatlantic Market Leaders Decrement 5%	NLIX00006519	ETMD5	ETRAMLD5	.ETMD5	31/12/2009	1000	20/05/2025	Decrement Percentage on Net Return
Euronext Transatlantic Market Leaders Decrement 50 Points	NLIX00006527	ETM50	ETRAMLD50	.ETM50	19/05/2025	850	20/05/2025	Decrement Point on 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 US 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	
<b>Item 1.</b> Name of the benchmark administrator.	Euronext Amsterdam
<b>Item 2.</b> Type of benchmark	Equity Benchmark
<b>Item 3.</b> Name of the benchmark or family of benchmarks.	<b>Euronext Transatlantic Market Leaders</b>
<b>Item 4.</b> Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	No
<b>Item 5.</b> 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
<b>Item 6.</b> Data and standards used.	
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
<b>Information updated on:</b>	May 2025