

INDEX RULE BOOK

Euronext Transatlantic Pharmaceuticals Selection Fixed Basket

Version 25-01

Effective from 20 May 2025

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1. GENERAL

This document is applicable to Euronext Transatlantic Pharmaceuticals Selection Fixed Basket family, which consists of all the Indices as mentioned in the Reference Table.

The Euronext Transatlantic Pharmaceuticals Selection Fixed Basket Index tracks leading pharmaceutical companies listed across Europe and the United States. 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
25-01	20-05-2025	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 in Europe and North America. Developed Markets are defined according to the Euronext Index Market Classification Framework.

Step 2: Eligibility screening at reviews

All companies listed below are eligible:

Company Name	ISIN	Market Identifier Code
NOVO NORDISK A/S	DK0062498333	XCSE
BAYER AG	DE000BAY0017	XETR
GSK PLC	GB00BN7SWP63	XLON
ASTRAZENECA	GB0009895292	XLON
SANOFI	FR0000120578	XPAR
ABBVIE INC.	US00287Y1091	XNYS
PFIZER	US7170811035	XNYS
ELI LILLY AND CO	US5324571083	XNYS
MERCK & COMPANY	US58933Y1055	XNYS
JOHNSON & JOHNSON	US4781601046	XNYS

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.

The Weighting Factors are explained in the following paragraphs.

Number of shares

The new weightings are calculated such that each constituent will have an equal weight.

The Number of Shares are 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 TABLE¹

Index name	Isincode	Mnemo	Bloomberg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Transatlantic Pharmaceuticals Selection Fixed Basket	NLIX00006535	ETPFB	PHARMAPR	.ETPFB	2009-12-31	1000	2025-05-20	Price
Euronext Transatlantic Pharmaceuticals Selection Fixed Basket NR	NLIX00006543	ETPFN	PHARMANR	.ETPFN	2009-12-31	1000	2025-05-20	Net Return
Euronext Transatlantic Pharmaceuticals Selection Fixed Basket GR	NLIX00006550	ETPFG	PHARMAGR	.ETPFG	2009-12-31	1000	2025-05-20	Gross Return
Euronext Transatlantic Pharmaceuticals Fixed Basket Decrement 5%	NLIX00006568	ETPD5	PHARMAE	.ETPD5	2009-12-31	1000	2025-05-20	Decrement 5% on Net Return
Euronext Transatlantic Pharmaceuticals Fixed Basket Decrement 50 Points	NLIX00006576	ETP50	PHARMAT	.ETP50	2025-03-05	1000	2025-05-20	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 Pharmaceuticals Selection Fixed Basket
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	Not applicable

<i>Describe the international standards used in the benchmark methodology.</i>	
Information updated on:	May 2025