

INDEX RULE BOOK

Euronext Transatlantic Sector Focus 30

Version 26-01

Effective from 5 January 2026

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Index

1. General	2
Version notes	2
2. Index reviews	3
2.1 Review frequency and relevant dates	3
2.2 Review Selection	3
2.3 Periodical Weighting Update	4
3. References	5
3.1 Reference Table	5
3.2 Base currency	5
3.3 Publication	5
4. ESG Disclosures	6

1. GENERAL

This document is applicable to Euronext Transatlantic Sector Focus 30 family which consists of all the Indices as mentioned in the Reference Table.

The Euronext Transatlantic Sector Focus 30 is designed to reflect the price level trends in the trading of shares from transatlantic companies listed in Europe and in the United States and belonging to specific ICB sectors.

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	05-01-2026	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 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 5 million is not eligible for inclusion in the index.

Out of the eligible universe, the companies belonging to the Categories defined below are eligible for inclusion:

- Category 1 : Companies with an ICB Subsector "Semiconductors" (10102010) or "Production Technology Equipment" (10102020)
- Category 2 : Companies with an ICB Supersector "Construction and Materials" (5010)
- Category 3 : Companies with an ICB Sector "Alternative Energy" (601020) or Subsector "Alternative Electricity" (65101010)

Step 3: Selection ranking

Within each Region and Category, Eligible Companies are ranked on their Free Float Market Capitalisation.

Step 4: Selection of constituents at the reviews

The 5 Eligible Companies with the largest Free Float Market Capitalisation, within each Region and Category are selected.

30 Companies are selected in total.

In the event that there are less than 5 Companies in one of the respective Region and Category, additional Companies are selected from the corresponding higher ICB level.

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 :

- within Region 1, the aggregated weight of Category 1, Category 2 and Category 3 sums to 1/10 each.
- within Region 2, the aggregated weight of Category 1, Category 2 and Category 3 sums to 7/30 each.

Furthermore a maximum weighting of 10% is applied to each constituent. The surplus weight (weight above the capping for a specific company) is allocated to all the other index components within the same Category and Group, proportional to their weights, subject to the capping constraint. The Capping Factors are determined based on the closing prices of the Review Weighting Date.

3. REFERENCES

3.1 REFERENCE TABLE¹

Index name	Isincode	Mnemo	Bloomberg code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Transatlantic Sector Focus 30	NLIX00008994	ETSP	ETSF30PR	.ETSP	31/12/2009	1000	05/01/2026	Price Return
Euronext Transatlantic Sector Focus 30 NR	NLIX00009000	ETSN	ETSF30NR	.ETSN	31/12/2009	1000	05/01/2026	Net Return
Euronext Transatlantic Sector Focus 30 GR	NLIX00009018	ETSG	ETSF30GR	.ETSG	31/12/2009	1000	05/01/2026	Gross Return
Euronext Transatlantic Sector Focus 30 Decrement 5%	NLIX00009026	ETSD5	ETSF30D5	.ETSD5	31/12/2009	1000	05/01/2026	Decrement 5% on Net Return
Euronext Transatlantic Sector Focus 30 Decrement 50 Points	NLIX00009034	ETS50	ETSD50	.ETS50	02/01/2026	900	05/01/2026	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 Sector Focus 30
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:	January 2026