

# **INDEX RULE BOOK**

## **Euronext Transatlantic Sector Focus 30**

Version 26-01

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# Index

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

## **1. GENERAL**

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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

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### 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

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#### 3.1 REFERENCE TABLE<sup>1</sup>

| 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  |   |
|--|---|
| <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 Sector Focus 30</b> |
| <b>Item 4.</b> 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.<br><i>(i) Describe whether the data are reported, modelled or, sourced internally or externally.</i><br><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.<br><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> |              |
| <b>Information updated on:</b>   | January 2026 |