

NextCAC 70 index

Composition of the index

- 70 constituents
- Weighting: free float adjusted market capitalisation
- Weighting capped at 15% to assure diversification of the composition
- Selected on liquidity and size taking into account qualitative criteria
- Universe: Euronext list

Periodical rebalancing

- Annual review of selection
- Fast entry rule for important IPO's
- Stability in the sample
- Annual with review effective October 1st.

Selection method:

The annual selection procedure will follow a qualitative approach. This means that several criteria are taken into account when selecting or removing constituents. Such criteria are for example:

- free float market capitalisation
- trading volumes
- expectations with regard to individual companies

Index Base date and base level:

- 31 December 2002
- 3000 points

Index versions:

- Price index
- Total Return index

Operational adjustments

- Rules for operational adjustments in line with Euronext.liffe (Derivatives) rule book and national indices
- Operational adjustments are aimed to minimise turnover in the sample and thus to ensure the tradability of the index.
- Rules will be subject to the approval of the Euronext Indices Steering Committee, which consists of representatives of national supervisors.
- Changes in selection decided by the Euronext Indices Selection Committee