

NYSE EURONEXT

CAC 40 Leverage

The CAC 40 Leverage tracks the performance of a strategy which doubles the exposure to the CAC 40 with the support of short-term financing.

NYSE Euronext – the world’s largest and most diverse global exchange Group – offers a wide range of indices covering companies that account for substantial portions of the world’s markets.

These indices provide the investing public with benchmarks that measure various sectors and economies around the globe.

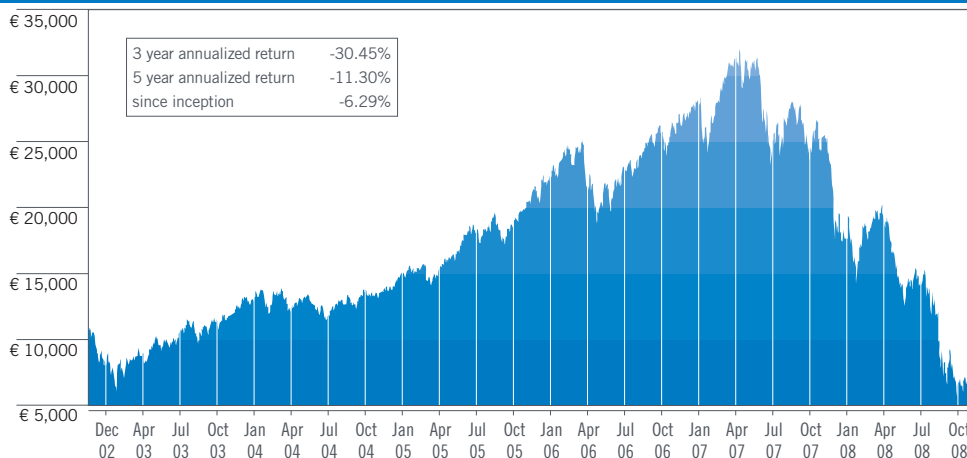
The CAC 40 Leverage tracks the performance of a strategy which doubles the exposure to the CAC 40 with the support of short-term financing.

In situations where the CAC 40 is rising, the CAC 40 Leverage enables investors to earn a daily return that doubles that of CAC 40 index minus the financing cost embedded in the strategy.

The CAC 40 Leverage reflects NYSE Euronext’s commitment to provide investors, ETF issuers, Fund managers, and issuers of structured products with effective tools to meet their needs and keep pace with market developments.

To learn more about the CAC 40 Leverage, as well as our other index offerings, visit: www.nyx.com/leverageindices

CAC 40 LEVERAGE PERFORMANCE OF EUR 10,000



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RISK MEASURES

Company	3 Year	5 Year
Standard deviation	10.30	8.86
Mean	-2.40	-0.56
Sharpe ratio	-0.22	-0.06

*Risk Measures based on monthly returns

TRAILING TOTAL RETURNS

	%	performance € 10K
3-Months	-43.05	€ 5,694.68
6-Months	-54.78	€ 4,521.51
9-Months	-59.76	€ 4,023.77
1-Year	-73.26	€ 2,674.26
3-Year Annualized	-30.45	€ 3,364.87
5-Year Annualized	-11.30	€ 5,490.56
Annualized since Inception	-6.29	€ 6,722.00

BEST PERFORMANCE SINCE INCEPTION PER

	Performance	Date
Day	22.32%	Monday, October 13, 2008
Week	28.17%	27-Oct-08 - 31-Oct-08
Month	26.14%	Apr-03
Quater	35.98%	Q2 2003

BEST PERFORMANCE IN 2008 PER

	Performance	Date
Day	22.32%	Monday, October 13, 2008
Week	28.17%	27-Oct-08 - 31-Oct-08
Month	14.33%	Apr-08
Quater	-20.60%	Q3 2008

SPECIFICATIONS

Index Type

Strategy index

Index Governance Structure

The Strategy indexes Steering Committee is the Supervisor and responsible for setting the rules and the methodology of the CAC 40 Leverage Index.

Composition

The CAC 40 Leverage index is made up of the combination of an investment aiming to replicate a long position on the CAC 40 index with double exposure and a borrowing at the EONIA interest rate.

Underlying

CAC 40 Price index

Interest rate

The financing term is represented by a cost born at the Euro Overnight Average Index.

Suspension of the index

The index is exceptionally suspended when CAC 40 Price Index variation compared to the last close level is inferior to 25%.

Euronext publishes the closing level of the CAC 40 Leverage resulting from the adjustment and which will be considered as reference level.

Calculation frequency

Continuously every 15 seconds

Base date

12/31/2002

Base level

1000

Historic data available since

12/31/2002

Interconnection

Closely related to the CAC 40 index

Derivatives and linked products

The index is designed to be an underlying for ETFs

ISIN code

QS0011095815

Mnemonic code

CACLV

Other codes

Reuters(.CACLV) , Bloomberg(CACLV Index <GO>)

Launch date

21/12/2007

All data as of December 31, 2008 unless otherwise indicated.

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