

INDICES



A full range of indices to increase your stock's visibility:

- Country and cross border indices
- Strategy indices
- Thematic indices
- Sector indices
- Customized indices

Euronext develops, manages, calculates and publishes a broad range of indices of all sizes and profiles: global, national and sectorial. These indices represent the performance of the Euronext equity markets as well as acting as indicators of investor sentiment about the state of the economy and their attitude towards the financial markets.

Increase your visibility and enjoy better liquidity

Inclusion in an index increases your stock's visibility in the financial community and boosts trading volumes. The Euronext indices, which are recognized by the market, make it possible to create numerous structured products as well as other financial instruments such as derivatives and become key benchmarks for portfolio managers and investors.

Stock market indices are used by professional fund managers to compare their investment performance with an undisputed, widely published benchmark.

Inclusion in an index thus gives visibility to the companies used in the index. For example, inclusion in an index has an effect on the number of financial analysts who cover the stock, thereby enhancing its reputation and liquidity.

Country and cross border indices

Euronext compiles, calculates and publishes a wide range of country, region and global indices featuring a full range of stocks listed on Euronext regulated markets. Some of our national and cross-border indices include:

AEX®: The AEX-Index® reflects the performance of the 25 most actively traded shares listed on Euronext Amsterdam, and is the most widely used indicator of the Dutch stock market.

BEL 20®: The BEL 20 is a real-time index reflecting the continuous price evolution of the 20 most liquid Belgian shares listed on Euronext Brussels and serves as the blue-chip index for Euronext Brussels.

CAC 40®: The CAC 40 is the most widely used indicator of the Paris market and reflects the performance of the 40 largest equities listed in France, measured by free-float market capitalisation and liquidity.

PSI 20®: The PSI 20 is the Portuguese benchmark index, reflecting the evolution of the prices of the 20 largest and most liquid share issues selected from the universe of companies listed on Euronext Lisbon.

Euronext Iberian Index®: The 20 most liquid stocks listed in Spain and the 10 most liquid stocks listed on Euronext Lisbon are selected to be part of the index.

Euronext 100 Index®: The Euronext 100 index is a market capitalization-based index calculated from the share prices of the 100 largest market capitalizations on Euronext.

Next 150 Index®: The Next 150 index is a market capitalization-based index calculated from the share prices of 150 companies that qualify for Euronext.

Alternext® All-Share Index: This index represents all securities listed on Alternext.

Strategy indices

Strategy Indices reflect the performance of a rule-based investment strategy. These rules can, for example, be on dividend yield, equal weighting or risk analysis, examples are:

AEX and CAC 40 Equal Weight Indices: These indices have the same composition as the national indices but are equally weighted on the review dates. The Equal Weight Indices comprise the highest market capitalisations on the market of reference.

AEX and CAC® Low Risk Indices: Companies are selected based on liquidity and risk characteristics.

Leverage, Short, and Bear Indices: These indices allow investors to exploit market volatility by going short or gearing up, and they serve as the basis for exchange-traded and other index-linked financial products.

Thematic indices

Thematic Indices follow a specific theme, for example emerging markets, alternative energy or CO² emission. Examples are:

Euronext Vigeo® Indices – Euronext Vigeo World 120, Euronext Vigeo Europe 120, Euronext Vigeo France 20, Euronext Vigeo UK 20, Euronext Vigeo Euro 120, Euronext Vigeo US 50, Euronext Vigeo Benelux 20: The component stocks of these indices are the companies rated highest for control of corporate responsibility, risk and contributions to sustainable development. Performance is measured by the Equitics® method pioneered by Vigeo.

Low Carbon 100 Europe Index®: The Low Carbon 100 Europe Index is an index designed to measure the performance of the 100 largest European companies with the lowest Carbon (CO²) intensity in their respective sectors or homogeneous sub-sectors. Compared to the universe composed of the 300 largest European companies, the carbon emissions of the Low Carbon 100 Europe constituents is on average 42% lower.

Euronext IEIF REIT Europe Index®: The Euronext IEIF REIT Europe Index contains companies listed on European regulated markets that have opted for a tax-transparency regime (REIT Structure), the selection is done based on market capitalization, free float and daily average turnover.

Private Equity NXT Index: This index is composed of listed private equity funds with a valuation of at least €200m. It is used solely for benchmarked investment management.

CAC® PME Index: The CAC® PME Index reflects the performance of the max. 40 (min. 20) largest and most actively traded shares listed on Euronext Paris that are eligible to the French tax-advantaged PEA PME (Plan d'Épargne Actions for SMEs).

Next biotech: This index is intended to enhance the visibility and support the development of the biotechnology sector in Europe. The Next Biotech index comprises companies carrying out research and development in biological substances in order to discover new drugs and develop diagnostic tools. These companies generate the majority of their income from the sale or licensing of these drugs and diagnostic tools.

Alternext® OSEO Innovation Index:

The Alternext OSEO Innovation Index measures the performance of the companies listed on Alternext that fulfil the criteria stipulated by OSEO. Calculated and disseminated on a continuous basis every 15 seconds, this index is actually composed of 49 stocks and is reviewed annually on the last trading day of January.

Euronext FAS IAS Index®: The objective of the index is to follow the stock market performance of listed companies with a significant employee ownership.

Sector indices

Sector indices enable investors to benchmark the performance of stocks grouped by specific market sectors or industries. It empowers investors to make more selective choices, and listed companies to better track progress relative to their respective peer group.

In Europe, our sector indices include specialist offerings such as AEX Health Care or the CAC Oil & Gas index.

Customized indices

The Index Group at Euronext is expert in designing, calculating, maintaining and broadcasting successful indices worldwide – helping our clients to unlock their potential.

For more information

ExpertLine

Belgium:	+32 2 620 05 87
France:	+33 1 85 14 85 87
Netherlands:	+31 20 721 95 87
Portugal:	+351 21 060 85 87
United Kingdom:	+44 20 7660 8587

Or send us an e-mail at:

MyQuestion@euronext.com

Our websites:

www.euronext.com

www.enternext.biz

indices.euronext.com

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