



INDEX UPDATE

FREE FLOAT FACTORS FOR ALL DOW JONES STOXXSM COMPONENTS

TIMETABLE FOR:

- **2000 Annual Review of the Blue Chip Indexes**
- **Q3 2000 Quarterly Review of the Broad Index**

Zurich July 27, 2000: STOXX Limited announces the free float factors for all companies in the Dow Jones STOXXSM indexes.

These free float factors will be used to compile the Dow Jones STOXXSM blue chip index selection lists valid for both August 2000 and the annual review of the blue chip indexes on August 15, 2000.

These factors will also be used to compile the Dow Jones STOXXSM broad index selection list valid for the Q3 2000 quarterly review of the broad index, also on August 15, 2000.

The timetable for the forthcoming annual blue chip index and quarterly broad index reviews follows:

- July 27, 2000: Free float factors published.
- July 31, 2000: Component market capitalisations at the end of July 2000 – i.e. component prices and corresponding number of shares – become available after closing on this day.
- August 1, 2000: Official Dow Jones STOXXSM blue chip index selection lists published.
- August 15, 2000: After consulting with its Advisory Committee, STOXX Limited will publish the results of these reviews after closing on this day.
- September 18, 2000: Results of these reviews implemented.

The free float factors for the companies in the Dow Jones STOXXSM blue chip indexes are attached.

The complete list of free float factors for all the 600 companies in the Dow Jones STOXXSM broad index are freely downloadable from the STOXX Limited website (www.stoxx.com).

This timetable is in line with the “Dow Jones STOXXSM Index Guide, Version 5.0, March 2000; *Chapter 3: Periodic Reviews*”. Copies of this Index Guide are available from STOXX Limited and freely downloadable from stoxx.com.

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ATTACHMENT:

Dow Jones EURO STOXX 50SM

SEDOL	ISIN	Company	Sector	Blockowner	
				ship	Float Factor
5250769	NL0000301109	ABN AMRO HOLDING NV	BAK	19.27	80.73
5927375	NL0000301760	AEGON NV	INN	37	63
4011406	FR0000120073	AIR LIQUIDE	CHE	0	100
5975006	FR0000130007	ALCATEL	THE	0	100
5231485	DE0008404005	ALLIANZ AG	INN	41.8	58.2
4056719	IT0000062072	ASSICURAZIONI GENERALI	INN	11.32	88.68
4736817	FR0000130460	AVENTIS	HCA	14.5	85.5
4026927	FR0000120628	AXA-UAP	INN	20.2	79.8
5705946	ES0113900J37	BANCO SANTANDER CEN	BAK	0	100
5086577	DE0005151005	BASF AG	CHE	10.44	89.56
5069211	DE0005752000	BAYER AG	CHE	5.01	94.99
4325419	DE0008022005	BAYERISCHE HYPO-&VEREINSBANK	BAK	31.91	68.09
5501906	ES0113211835	BCO BILBAO VIZCAYA-ARGENTARIA	BAK	0	100
4133667	FR0000131104	BNP	BAK	15.6	84.4
5718988	FR0000125460	CANAL +	MDI	47.1	52.9
5641567	FR0000120172	CARREFOUR SUPERMARCHE	RET	17.35	82.65
5529027	DE0007100000	DAIMLERCHRYSLER AG	ATO	19.34	80.66
5750355	DE0005140008	DEUTSCHE BANK AG -R-	BAK	0	100
5842359	DE0005557508	DEUTSCHE TELEKOM AG	TEL	59	41
5801628	DE0005350003	DRESDNER BANK AG	BAK	42	58
4942904	DE0007614406	E.ON	IGS	15.2	84.8
4294791	BE0003637486	ELECTRABEL SA	UTS	44.69	55.31
5271782	ES0130670112	ENDESA S.A.	UTS	0	100
5798021	IT0001005021	ENEL	UTS	68.26	31.74
4436399	IT0001009890	ENI SPA	ENG	36.95	63.05
5596593	BE0003742567	FORTIS (B)	FSV	26.02	73.98
5176177	FR0000133308	FRANCE TELECOM	TEL	63.19	36.81
5058877	NL0000303568	ING GROEP N.V.	FSV	17.52	82.48
5252602	NL0000331817	KONINKLIJKE AHOLD NV	NCG	0	100
5956078	NL0000009082	KONINKLIJKE KPN NV	TEL	43.17	56.83
4057808	FR0000120321	L'OREAL	NCG	53.7	46.3
4061412	FR0000121014	LVMH MOET HENNESSY	CGS	40.73	59.27
5041413	DE0007257503	METRO AG	RET	60.6	39.4
5294121	DE0008430026	MUENCHENER RUECKVER AG-REG	INN	55.1	44.9
5902941	FI0009000681	NOKIA OYJ	THE	0	100
5945872	NL00000009520	PHILIPS ELECTRONICS	CGS	0	100
5505072	FR0000121485	PINAULT-PRINTEMPS-REDOUTE	RET	42.5	57.5
5669354	ES0173516115	REPSOL-YPF	ENG	16.11	83.89
5202704	NL00000009470	ROYAL DUTCH PETROLEUM	ENG	7	93
5007307	DE0007037004	RWE AG	UTS	20.8	79.2
5671735	FR0000120578	SANOFI-SYNTHELABO	HCA	54.6	45.4
5727973	DE0007236101	SIEMENS AG	THE	6.48	93.52
5966516	FR0000130809	SOCIETE GENERALE -A-	BAK	11.84	88.16
4540438	FR0000120529	SUEZ LYONNAISE DES EAUX	UTS	13.5	86.5
5297506	IT0001127429	TELECOM ITALIA SPA	TEL	55.02	44.98
5732524	ES0178430E18	TELEFONICA SA	TEL	10.18	89.82
4905413	FR0000120271	TOTAL FINA ELF	ENG	0	100
4232445	IT0000064854	UNICREDITO ITALIANO	BAK	30.94	69.06
5640898	NL00000009348	UNILEVER NV	FOB	0	100
5687237	FR0000121436	VIVENDI	UTS	0	100

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SEDOL	ISIN	Company	Sector	Blockowner	
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5250769	NL0000301109	ABN AMRO HOLDING NV	BAK	19.27	80.73
5927375	NL0000301760	AEGON NV	INN	37	63
5975006	FR0000130007	ALCATEL	THE	0	100
5231485	DE0008404005	ALLIANZ AG	INN	41.8	58.2
4056719	IT0000062072	ASSICURAZIONI GENERALI	INN	11.32	88.68
4026927	FR0000120628	AXA-UAP	INN	20.2	79.8
5705946	ES0113900J37	BANCO SANTANDER CEN	BAK	0	100
78201	GB0000782010	BARCLAYS PLC	BAK	0	100
5069211	DE0005752000	BAYER AG	CHE	5.01	94.99
5501906	ES0113211835	BCO BILBAO VIZCAYA-ARGENTARIA	BAK	0	100
798059	GB0007980591	BP AMOCO PLC	ENG	0	100
140843	GB0001408433	BRITISH TELECOM PLC	TEL	0	100
5641567	FR0000120172	CARREFOUR SUPERMARCHE	RET	17.35	82.65
4245614	CH0001462487	CREDIT SUISSE GROUP -R-	FSV	10.26	89.74
5529027	DE0007100000	DAIMLERCHRYSLER AG	ATO	19.34	80.66
5750355	DE0005140008	DEUTSCHE BANK AG -R-	BAK	0	100
5842359	DE0005557508	DEUTSCHE TELEKOM AG	TEL	59	41
237400	GB0002374006	DIAGEO PLC	FOB	0	100
4942904	DE0007614406	E.ON	IGS	15.2	84.8
5798021	IT0001005021	ENEL	UTS	68.26	31.74
4436399	IT0001009890	ENI SPA	ENG	36.95	63.05
5959378	SE0000108656	ERICSSON LM -B-	THE	5.7	94.3
5176177	FR0000133308	FRANCE TELECOM	TEL	63.19	36.81
371784	GB0003717849	GLAXO WELLCOME PLC	HCA	0	100
540528	GB0005405286	HSBC HLD	BAK	7.98	92.02
5058877	NL0000303568	ING GROEP N.V.	FSV	17.52	82.48
5956078	NL0000009082	KONINKLIJKE KPN NV	TEL	43.17	56.83
870612	GB0008706128	LLOYDS TSB GROUP PLC	BAK	0	100
4057808	FR0000120321	L'OREAL	NCG	53.7	46.3
877431	GB0008774316	MARCONI PLC	THE	0	100
5294121	DE0008430026	MUENCHENER RUECKVER AG-REG	INN	55.1	44.9
4616696	CH0002137682	NESTLE SA -R-	FOB	0	100
5902941	FI0009000681	NOKIA OYJ	THE	0	100
5047831	CH0004458847	NOVARTIS AG -R-	HCA	0	100
5945872	NL0000009520	PHILIPS ELECTRONICS	CGS	0	100
709954	GB0007099541	PRUDENTIAL CORPORATION PLC	INN	0	100
4745772	CH0002241815	ROCHE HOLDING AG -PC-	HCA	0	100
754783	GB0007547838	ROYAL BANK OF SCOTLAND GROUP	BAK	9.12	90.88
5202704	NL0000009470	ROYAL DUTCH PETROLEUM	ENG	7	93
803414	GB0008034141	SHELL TRANSPORT&TRADNG CO PLC	ENG	0	100
5727973	DE0007236101	SIEMENS AG	THE	6.48	93.52
135656	GB0001356566	SMITHKLINE BEECHAM	HCA	0	100
4850029	CH0001245585	SWISS RE	INN	8.49	91.51
5297506	IT0001127429	TELECOM ITALIA SPA	TEL	55.02	44.98
5732524	ES0178430E18	TELEFONICA SA	TEL	10.18	89.82
4905413	FR0000120271	TOTAL FINA ELF	ENG	0	100
5962354	CH0010740741	UBS-R-	BAK	0	100
5640898	NL0000009348	UNILEVER NV	FOB	0	100
5687237	FR0000121436	VIVENDI	UTS	0	100
719210	GB0007192106	VODAFONE AIRTOUCH	TEL	0	100