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INDICES EURONEXT PARIS EURONEXT PARIS INDEXES

- Lancement des indices Covered Call et Protective Put
- Launch of the Covered Call and Protective Put indexes

Indices Euronext

Euronext confirme le lancement réussi ce jour des nouveaux indices basés sur les stratégies d'options Covered Call et Protective Put.

A titre de rappel, quatre nouveaux indices ont été lancés par Euronext : deux indices basés sur le CAC 40[®], le CAC 40[®] Covered Call et le CAC 40[®] Protective Put, et deux indices basés sur l'AEX[®], l'AEX[®] Covered Call et l'AEX[®] Protective Put.

Ces indices sont calculés en continu entre 9h00 et 17h35. Ils ont pour base 100 le 30/12/1999, avec un historique disponible depuis cette date.

Plus d'informations sur <http://newindices.euronext.com> et sur www.euronext.com

Euronext Indices

Euronext confirms the today's successful launch of the indexes based on option strategies, Covered Call and Protective Put.

As a reminder, four new indexes have been launched, two based on the CAC 40[®] and two on the AEX[®]: the CAC 40[®] Covered Call and CAC 40[®] Protective Put and the AEX[®] Covered Call and AEX[®] Protective Put.

These indices are calculated continuously from 9 a.m. to 5.35 p.m. CET. The index base values are 100 at 30 December 1999 and historical data are available from that date.

More information is available at <http://newindices.euronext.com> and www.euronext.com

Index	Mnemonic	Name	Reuters Code	Bloomberg Code
QS0011054309	CACCC	CAC 40 Covered Call	.CACCC	CACCC Index<Go>
QS0011054333	CACPP	CAC 40 Protective Put	.CACPP	CACPP Index<Go>
QS0011054325	AEXCC	AEX Covered Call	.AEXPP	AEXCC Index<Go>
QS0011054341	AEXPP	AEX Protective Put	.AEXCC	AEXPP Index<Go>

Composition actuelle des indices :
Current index compositions:

Index	Mnemonic	Name	Underlying	Option
QS0011054309	CACCC	CAC 40 Covered Call	CAC 40 Index	Call July 2007 6400
QS0011054333	CACPP	CAC 40 Protective Put	CAC 40 Index	Put July 2007 5800
QS0011054325	AEXCC	AEX Covered Call	AEX Index	Call July 2007 575
QS0011054341	AEXPP	AEX Protective Put	AEX Index	Put July 2007 525