

Specifications

CAC 40 COVERED CALL index

Full name	CAC 40 COVERED CALL
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 Covered Call Index.
Composition	The CAC 40 Covered Call index is made up of the combination of a long position on the CAC 40 index and the sale of a CAC 40 call option based on the CAC 40 index options . The CAC 40 call option sold is an out of the money option with 5% moneyness and a time to expiration of one month.
Underlying	CAC 40 Total Return Index
Calculation frequency	Continuously every 30 seconds
Base date	30/12/1999
Base level	100
Historic data available since	30/12/1999
Return index	-
Interconnection	Closely related to the CAC 40 index
Derivatives and linked products	The index is designed to be an underlying for ETFs
ISIN code	QS0011054309
Mnemonic code	CACCC
Other codes	Reuters(.CACCC) , Bloomberg(CACCC Index <GO>)
Launch date	19/06/2007
Last update	

Specifications	AEX COVERED CALL index
Full name	AEX COVERED CALL
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 AEX Covered Call Index.
Composition	The AEX Covered Call index is made up of the combination of a long position on the AEX index and the sale of a AEX call option based on the AEX index options. The AEX call option sold is an out of the money option with 5% moneyness and a time to expiration of one month.
Underlying	AEX Total Return Index
Calculation frequency	Continuously every 15 seconds
Base date	30/12/1999
Base level	100
Historic data available since	30/12/1999
Return index	-
Interconnection	Closely related to the AEX index
Derivatives and linked products	The index is designed to be an underlying for ETFs
ISIN code	QS0011054325
Mnemonic code	AEXCC
Other codes	Reuters(.AEXCC) , Bloomberg(AEXCC Index <GO>)
Launch date	19/06/2007
Last update	