

Specifications	AEX Triple Short index
Full name	AEX Triple Short
Index Type	Strategy index
Index Governance Structure	The Compiler of the Strategy indexes acts as Supervisor of the AEX Triple Short index and is responsible for setting the rules and the methodology of the AEX Triple Short Index.
Composition	The AEX Triple Short index is made up of the combination of an investment aiming to replicate a triple short position on the AEX Total Return index, with an exposure to a risk free interest rate.
Underlying	AEX Total Return Index
Interest rate	The interest term reflects the interest that accrues daily when selling the AEX index and investing the proceeds at EONIA.
Suspension of the index	The index is exceptionally suspended when AEX Total Return Index percentage change (in comparison with the last closing index level) is superior to 15%.
Weighting	-
Calculation frequency	Continuously, every 15 seconds
Base date	31/12/2002
Base level	10,000
Historic data available since	31/12/2002
Return index	The AEX Triple Short is by construction a total return index
Interconnection	Related to the AEX index
Derivatives and linked products	The index is designed to be an underlying for ETFs
ISIN code	QS0011146907
Mnemonic code	AEX3S
Other codes	Reuters(.AEX3S) , Bloomberg(AEXTS Index <GO>)
Launch date	04/02/2009
Last update	

Specifications	BEL 20 Triple Short index
Full name	BEL 20 Triple Short
Index Type	Strategy index
Index Governance Structure	The Compiler of the Strategy indexes acts as Supervisor of the BEL 20 Triple Short index and is responsible for setting the rules and the methodology of the BEL 20 Triple Short Index.
Composition	The BEL 20 Triple Short index is made up of the combination of an investment aiming to replicate a triple short position on the BEL 20 Total Return index (institutional version), with an exposure to a risk free interest rate.
Underlying	BEL 20 Total Return Index
Interest rate	The interest term reflects the interests that accrue daily when selling the BEL 20 index and investing the proceeds at EONIA.
Suspension of the index	The index is exceptionally suspended when BEL 20 Total Return Index percentage change (in comparison with the last closing index level) is superior to 15%.
Weighting	-
Calculation frequency	Continuously, every 15 seconds
Base date	31/12/2002
Base level	10,000
Historic data available since	31/12/2002
Return index	The BEL 20 Triple Short is by construction a total return index
Interconnection	Related to the BEL 20 index
Derivatives and linked products	The index is designed to be an underlying for ETFs
ISIN code	QS0011146931
Mnemonic code	BEL3S
Other codes	Reuters(.BEL3S) , Bloomberg(BELTS Index <GO>)
Launch date	04/02/2009
Last update	

Specifications	CAC 40 Triple Short index
Full name	CAC 40 Triple Short
Index Type	Strategy index
Index Governance Structure	The Compiler of the Strategy indexes acts as Supervisor of the CAC 40 Triple Short index and is responsible for setting the rules and the methodology of the CAC 40 Triple Short Index.
Composition	The CAC40 Triple Short index is made up of the combination of an investment aiming to replicate a triple short position on the CAC40 Total Return index, with an exposure to a risk free interest rate.
Underlying	CAC 40 Total Return Index
Interest rate	The interest term reflects the interests that accrue daily when selling the CAC 40 index and investing the proceeds at EONIA.
Suspension of the index	The index is exceptionally suspended when CAC 40 Total Return Index percentage change (in comparison with the last closing index level) is superior to 15%.
Weighting	-
Calculation frequency	Continuously, every 15 seconds
Base date	31/12/2002
Base level	10,000
Historic data available since	31/12/2002
Return index	The CAC 40 Triple Short is by construction a total return index
Interconnection	Related to the CAC 40 index
Derivatives and linked products	The index is designed to be an underlying for ETFs
ISIN code	QS0011146873
Mnemonic code	CAC3S
Other codes	Reuters(.CAC3S) , Bloomberg(CACTS Index <GO>)
Launch date	04/02/2009
Last update	

Specifications	PSI 20 Triple Short index
Full name	PSI 20 Triple Short
Index Type	Strategy index
Index Governance Structure	The Compiler of the Strategy indexes acts as Supervisor of the PSI 20 Triple Short index and is responsible for setting the rules and the methodology of the PSI 20 Triple Short Index.
Composition	The PSI 20 Triple Short index is made up of the combination of an investment aiming to replicate a triple short position on the PSI 20 Total Return index, with an exposure to a risk free interest rate.
Underlying	PSI 20 Total Return Index
Interest rate	The interest term reflects the interests that accrue daily when selling the PSI 20 index and investing the proceeds at EONIA.
Suspension of the index	The index is exceptionally suspended when PSI 20 Total Return Index percentage change (in comparison with the last closing index level) is superior to 15%.
Weighting	-
Calculation frequency	Continuously, every 15 seconds
Base date	31/12/2002
Base level	10,000
Historic data available since	31/12/2002
Return index	The PSI 20 Triple Short is by construction a total return index
Interconnection	Related to the PSI 20 index
Derivatives and linked products	The index is designed to be an underlying for ETFs
ISIN code	QS0011146964
Mnemonic code	PSI3S
Other codes	Reuters(.PSI3S) , Bloomberg(PSITS Index <GO>)
Launch date	04/02/2009
Last update	