

Index Announcement

Issue date: 20 November 2009
Effective date: 23 November 2009
Announcement No: 2009-258

Indices:

Isincode	Name
QS0011095831	CAC40 Short
QS0011095856	CAC40 XBear
QS0011095914	AEX Short
QS0011095815	CAC40 Leverage
QS0011179221	CAC40 Total Return Leverage

Subject: Change of Repo Rate
Change of Liquidity Spread

Index Adjustment

The Repo Rate or the Liquidity Spread will change for the following indices accordingly:

Isincode	Name	Repo Rate	Liquidity Spread
QS0011095831	CAC40 Short	0.55%	X
QS0011095856	CAC40 XBear	0.55%	X
QS0011095914	AEX Short	0.4%	X
QS0011095815	CAC40 Leverage	X	0.5%*
QS0011179221	CAC40 Total Return Leverage	X	0.5%*

(*) unchanged

Avis Indice

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Code ISIN	Nom
QS0011095831	CAC40 Short
QS0011095856	CAC40 XBear
QS0011095914	AEX Short
QS0011095815	CAC40 Leverage
QS0011179221	CAC40 Total Return Leverage

Sujet: Modification du taux repo
Modification du spread de liquidité

Détail: Les modifications indiquées dans le tableau ci-dessous seront effectuées dans le calcul des indices de stratégies:

Code ISIN	Nom	Taux Repo	Spread de liquidité
QS0011095831	CAC40 Short	0.55%	X
QS0011095856	CAC40 XBear	0.55%	X
QS0011095914	AEX Short	0.4%	X
QS0011095815	CAC40 Leverage	X	0.5% *
QS0011179221	CAC40 Total Return Leverage	X	0.5% *

(*) inchangé

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