



## NYSE Euronext Indices - Launch of new return indices and change of names

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In Brief NYSE Euronext Indices - Launch of new return indices and change of names

### Markets:

NYSE Euronext Indices

### Products:

Euronext All Indices, Euronext Market Indices, Euronext Strategy Indices, Euronext Volatility Indices

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NYSE Technologies would like to inform clients that as of Monday 20 December 2010 (the Effective Date) the return indices (net and gross) of the CAC 40® Equal Weight and AEX® Equal Weight will be calculated and disseminated on NYSE Euronext channel 107 of the Universal Trading Platform Market Data Feed.

On Wednesday 29 December 2010 an additional six new return indices will be calculated and disseminated on the same channel.

Find below the details of all new return indices.

These new indices consist of net return and gross return and track the underlying price index.

The Gross Return: is obtained by reinvesting in the index the ordinary gross dividends declared by the index constituents.

The Net Return: is obtained by reinvesting the net dividend, which is equal to the ordinary gross dividend minus the amount of withholding tax.

The interval of the dissemination of all 10 indices will be equal to the one of the underlying price index. This means that dissemination will be continuous, every 15 seconds, throughout the trading day.

Please be informed that the net and gross index level of the below listed indices will be sent twice:

Once under their own ISIN codes (listed below) and a second time under the SymbolIndex of the price index via the field TypeOfLevel=2 (Gross) and TypeOfLevel=3 (Net).

The full historical data will be sent in the morning on each Effective Date, 20 December and 29 December respectively.

### Additional information of new return indices:

Official Name	Name	Data Feed Name	ISIN Code	Mnemo Code	Launch Date
CAC 40® Equal Weight	CAC 40 Equal Weight	CAC 40 EQUAL W			

NR	NR	NR	QS1111211198	CACEN	20 Dec. 2010
CAC 40® Equal Weight GR	CAC 40 Equal Weight GR	CAC 40 EQUAL W GR	QS0011211214	CACEG	20 Dec. 2010
AEX® Equal Weight NR	AEX Equal Weight NR	AEX EQUAL W NR	QS0011211206	AEXEN	20 Dec. 2010
AEX® Equal Weight GR	AEX Equal Weight GR	AEX EQUAL W GR	QS0011211222	AEXEG	20 Dec. 2010
AEX® NR	AEX NR	AEX NR	QS0011211156	AEXNR	29 Dec. 2010
AMX® NR	AMX NR	AMX NR	QS0011211164	AMXNR	29 Dec. 2010
AScX® NR	AScX NR	ASCX NR	QS0011211172	ASCXN	29 Dec. 2010
PSI 20® NR	PSI 20 NR	PSI 20 NR	QS0011211180	PSINR	29 Dec. 2010
BEL Mid® GR	BEL Mid GR	BEL MID GR	QS0011211230	BELMG	29 Dec. 2010
BEL Small® GR	BEL Small GR	BEL SMALL GR	QS0011211248	BELSG	29 Dec. 2010

Additionally with immediate effective 1 December 2010, please be informed that the attached list of return and strategy indices will change their names slightly.

These name changes will have an impact on the morning referential messages 553 that are sent at the beginning of each trading day. The update will allow clients to identify more easily what type of index level is used as an underlying: Price index, net return (NR) or gross return (GR).

Please see attached excel file for full list of name changes.

Best Regards,

Global Market Data  
NYSE Technologies  
[www.nyxdata.com](http://www.nyxdata.com)

 [30112010\\_Indices to be renamed.xls](#)

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