



**FOR  
IMMEDIATE RELEASE**

---

**STOXX LTD. LAUNCHES DOW JONES EURO STOXX 50 PUTWRITE INDEX**

**ZURICH (October 19, 2009)** — STOXX Ltd., the leading European index provider, today announced the launch of the Dow Jones EURO STOXX 50 PutWrite Index. The new index replicates a “reverse convertible” investment strategy and measures the performance of a hypothetical portfolio consisting of monthly put options on the Dow Jones EURO STOXX 50 Index. The monthly put options are fully collateralized by money-market investments in the three month Euribor market (euro interbank offered rate).

The Dow Jones EURO STOXX 50 PutWrite Index is the first of its kind in Europe and is designed to underlie financial products such as exchange-traded funds.

“The Dow Jones EURO STOXX 50 PutWrite Index is a unique and objective measurement tool for market participants who want to follow a collateralized put strategy for the euro zone,” said Ricardo Manrique, chief executive officer, STOXX Ltd. “By combining money market investments and put options on Europe’s most liquid listed options contract - based on the Dow Jones EURO STOXX 50 Index, we are adding another highly tradable and replicable index to the Dow Jones STOXX Strategy Index family.”

The Dow Jones EURO STOXX 50 PutWrite Index replicates a “reverse convertible” investment strategy in which a variable number of put options are written on the Dow Jones EURO STOXX 50 Index on a monthly basis. These are fully collateralized by an investment into the three month Euribor market whose amount in euro is equal to the index close on the day before the options are written plus the premium from selling the put options.

Each month the Dow Jones EURO STOXX 50 PutWrite Index rolls from the previously expiring put options contracts into the new one-month put options contracts. The number of put options is determined by the total amount of the collateralization. The money market investment, the option premium and the interest earned must cover the potential worst-case loss on the underlying options contracts.

Since inception on December 31, 1999, the Dow Jones EURO STOXX 50 PutWrite Index has gained 102.06%<sup>1</sup>, whereas the Dow Jones EURO STOXX 50 Index is down -41.00% over the same time. Historical data for the Dow Jones EURO STOXX 50 PutWrite Index is available back to December 31, 1999.

The Dow Jones EURO STOXX 50 PutWrite Index is part of the Dow Jones STOXX Strategy Index family, which comprises the Dow Jones EURO STOXX 50 BuyWrite, Dow Jones STOXX EURO STOXX 50 Leveraged, Dow Jones EURO STOXX 50 Short, Dow Jones EURO STOXX 50 Double Short, Dow Jones STOXX 600 Double Short and Dow Jones STOXX 600 Supersector Short indexes, as well as the VSTOXX.

Further information on the Dow Jones STOXX Strategy Indexes is available at [www.stoxx.com](http://www.stoxx.com).

###

**Journalists may e-mail questions regarding this press release to [PR-Indexes@dowjones.com](mailto:PR-Indexes@dowjones.com) or contact Dow Jones Indexes/STOXX press office:**

New York: +1-212-597-5720  
Frankfurt: +49-69-29-725-290  
Singapore: +65-6-4154-299  
Hong Kong: +852 800 969 336

---

<sup>1</sup> The Dow Jones EURO STOXX 50 PutWrite Index was first published on October 19, 2009. All estimated daily historical closing prices prior to that date are based on back-testing (i.e., calculations of how the index might have performed in the past if it had existed). Backtested performance information is purely hypothetical and is solely for informational purposes. Backtested performance does not represent actual performance, and past performance is not indicative of future results.