

# Indice CAC 40<sup>®</sup> Covered Call



\* au 29/12/2006

## Caractéristiques

**Nom complet :** CAC 40 Covered Call  
**Nom court :** CAC 40 Covered Call  
**Sous jacent :** indice CAC 40 (en tenant compte des dividendes)  
**Contrat d'option :** Option sur CAC 40 (PXA)  
**Roulement :** mensuel (3<sup>e</sup> Vendredi du mois d'échéance)  
**Calcul :** Continu (30 secondes)  
**Mnémonique :** CACCC  
**ISIN :** QS0011054309  
**Codes vendeurs :** Reuters (.CACCC)

## Historique

**Disponible depuis :** 30/12/1999  
**Date de lancement :** 19/06/2007

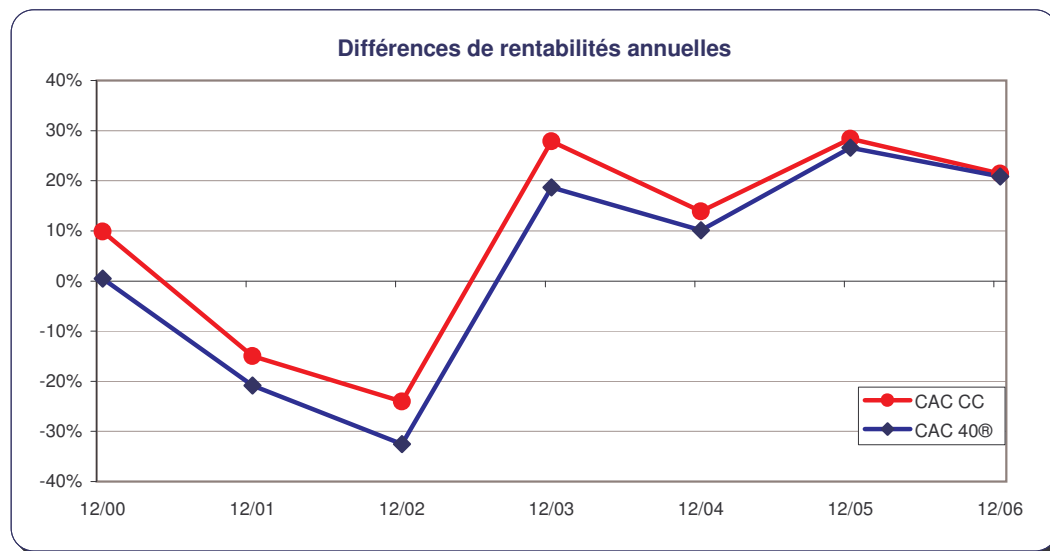
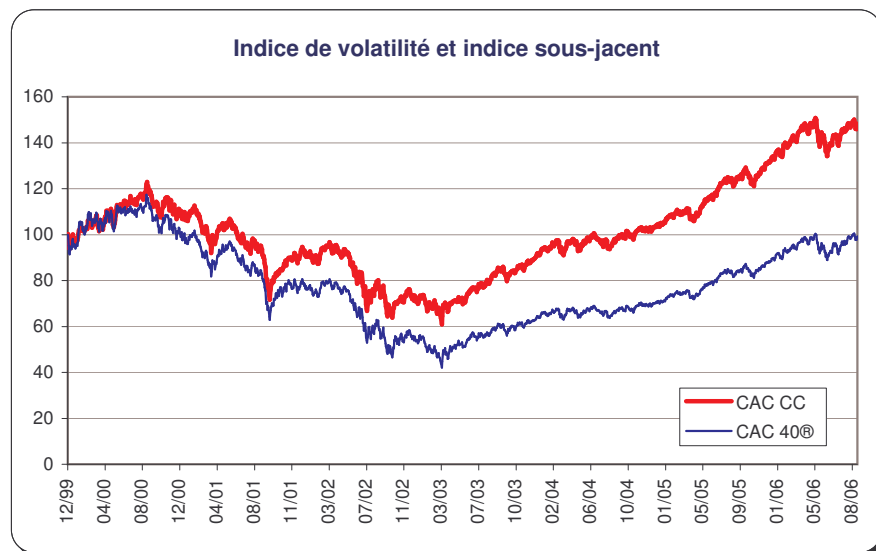
## Données \* au 29/12/2006

**Clôture \* :** 161,13  
**Plus haut :** 161,13  
**Plus bas :** 60,85  
**Corrélation\*\* (avec CAC40) :** 0,96

\*\* Les corrélations sont calculées à partir des variations des indices

Année	Covered Call	%	$\sigma$	Support	%	$\sigma$	Sup-perform%
30/12/1999	100,00			100,00			
29/12/2000	109,85	9,85%	19,86%	100,46	0,46%	23,49%	9,39%
28/12/2001	93,42	-14,96%	22,29%	79,50	-20,86%	25,96%	5,90%
31/12/2002	70,96	-24,04%	28,57%	53,66	-32,51%	35,05%	8,47%
31/12/2003	90,74	27,87%	19,24%	63,67	18,65%	25,37%	9,22%
31/12/2004	103,34	13,89%	12,60%	70,10	10,10%	13,76%	3,79%
30/12/2005	132,70	28,41%	9,98%	88,74	26,60%	10,83%	1,81%
29/12/2006	<b>161,13</b>	<b>21,43%</b>	<b>13,36%</b>	<b>107,27</b>	<b>20,87%</b>	<b>14,64%</b>	<b>0,55%</b>
<b>Toute période</b>	<b>161,13</b>	<b>61,13%</b>	<b>18,95%</b>	<b>107,27</b>	<b>7,27%</b>	<b>22,73%</b>	<b>53,87%</b>

Mois	Covered Call	%	$\sigma$	Support	%	$\sigma$	Sup-perform%
29/09/2006	151,36			101,35			
31/10/2006	154,84	2,30%	7,26%	103,26	1,88%	8,26%	0,42%
30/11/2006	154,77	-0,05%	11,21%	103,09	-0,16%	11,35%	0,12%
29/12/2006	<b>161,13</b>	<b>4,11%</b>	<b>12,98%</b>	<b>107,27</b>	<b>4,05%</b>	<b>13,12%</b>	<b>0,06%</b>



# CAC 40® Covered Call index



\* as 29/12/2006

## Specifications

**Full name :** CAC 40 Covered Call  
**Short name :** CAC 40 Covered Call  
**Underlying index :** CAC 40 index (including dividends)  
**Underlying index option :** CAC 40 index options (PXA)  
**Roll over :** monthly (3r Friday of expiry month)  
**Calculation :** Continuous (30 seconds)  
**Mnemonic :** CACCC  
**ISIN :** QS0011054309  
**Vendors codes :** Reuters (.CACCC)

## Historical

**Available since :** 30/12/1999  
**Launching date :** 19/06/2007

## Data

\* as 29/12/2006

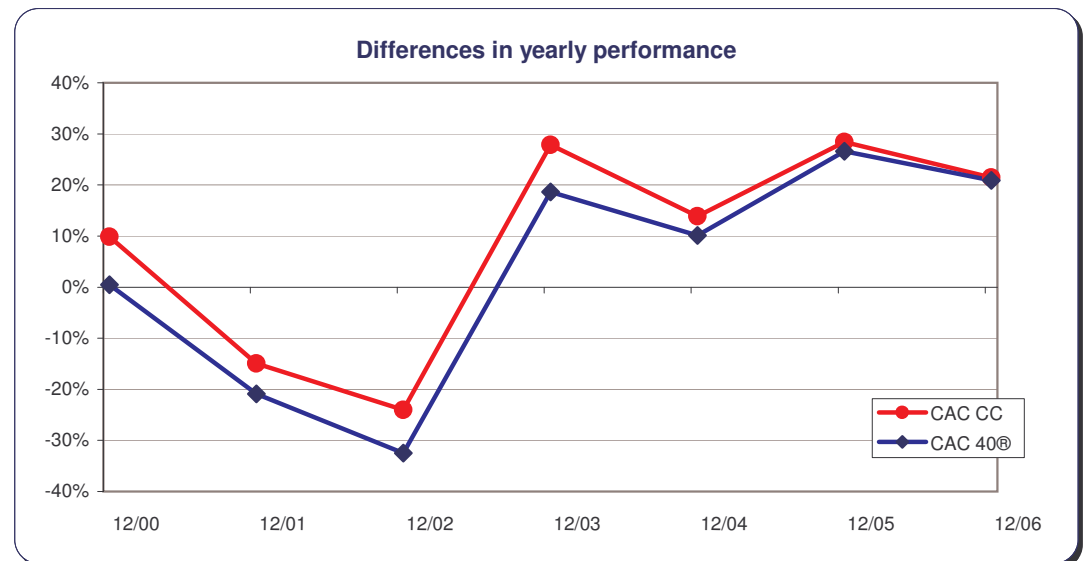
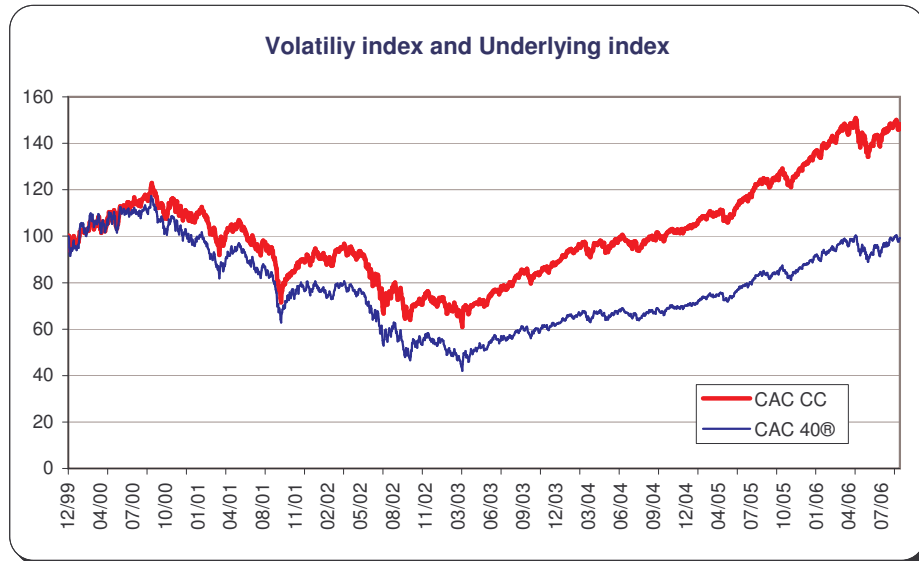
**Closing \* :** 161,13  
**Live high :** 161,13  
**Live low :** 60,85

**Correlation\*\* (with CAC40) :** 0,96

\*\* Correlation is based on the index variations

Year	Covered Call	%	$\sigma$	Underlying	%	$\sigma$	Sup-perform%
30/12/1999	100,00			100,00			
29/12/2000	109,85	9,85%	19,86%	100,46	0,46%	23,49%	9,39%
28/12/2001	93,42	-14,96%	22,29%	79,50	-20,86%	25,96%	5,90%
31/12/2002	70,96	-24,04%	28,57%	53,66	-32,51%	35,05%	8,47%
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30/12/2005	132,70	28,41%	9,98%	88,74	26,60%	10,83%	1,81%
29/12/2006	<b>161,13</b>	<b>21,43%</b>	<b>13,36%</b>	<b>107,27</b>	<b>20,87%</b>	<b>14,64%</b>	<b>0,55%</b>
<b>All period</b>	<b>161,13</b>	<b>61,13%</b>	<b>18,95%</b>	<b>107,27</b>	<b>7,27%</b>	<b>22,73%</b>	<b>53,87%</b>

Month	Covered Call	%	$\sigma$	Underlying	%	$\sigma$	Sup-perform%
29/09/2006	151,36			101,35			
31/10/2006	154,84	2,30%	7,26%	103,26	1,88%	8,26%	0,42%
30/11/2006	154,77	-0,05%	11,21%	103,09	-0,16%	11,35%	0,12%
29/12/2006	<b>161,13</b>	<b>4,11%</b>	<b>12,98%</b>	<b>107,27</b>	<b>4,05%</b>	<b>13,12%</b>	<b>0,06%</b>



# CAC 40<sup>®</sup> Covered Call index



\* op 29/12/2006

## Karakteristieken

**Volledige naam :** CAC 40 Volatility  
**Korte Naam :** CAC 40 Volatility  
**Onderliggende index :** CAC 40 Index (met dividenden)  
**Optie klasse :** CAC 40 (PXA) Opties  
**Horizon :** 30 Dagen  
**Calculatie frequentie :** Continu (elke 30 seconden)  
**Symbol :** CACCC  
**ISIN :** QS0011054309  
**Vendor codes :** Reuters (.CACCC)

## Historie

**Beschikbaar sinds :** 30/12/1999  
**Lanceer datum :** 19/06/2007

## Data \* op 29/12/2006

**Slot \* :** 161,13  
**Hoog :** 161,13  
**Laag :** 60,85  
**Correlatie\*\* (met CAC40) :** 0,96

\*\* De correlatie is gebaseerd op de index variaties

Jaar	Covered Call	%	$\sigma$	Onderliggend	%	$\sigma$	Sup-perform%
30/12/1999	100,00			100,00			
29/12/2000	109,85	9,85%	19,86%	100,46	0,46%	23,49%	9,39%
28/12/2001	93,42	-14,96%	22,29%	79,50	-20,86%	25,96%	5,90%
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29/12/2006	161,13	21,43%	13,36%	107,27	20,87%	14,64%	0,55%
<b>Hele periode</b>	<b>161,13</b>	<b>61,13%</b>	<b>18,95%</b>	<b>107,27</b>	<b>7,27%</b>	<b>22,73%</b>	<b>53,87%</b>

Maand	Index	%	$\sigma$	Onderliggend	%	$\sigma$	Sup-perform%
29/09/2006	151,36			101,35			
31/10/2006	154,84	2,30%	7,26%	103,26	1,88%	8,26%	0,42%
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