

# CAC 40<sup>®</sup> Protective Put index



## Specifications

**Full name :** CAC 40 Protective Put  
**Underlying index :** CAC 40 Total return  
**underlying index option :** CAC 40 index options (PXA)  
**Roller over :** monthly (3r Friday of expiry month)  
**Calculation :** continuous (30 seconds)  
**Mnemonic :** CACPP  
**ISIN :** QS0011054333  
**Codes vendors :** Reuters (.CACPP); Bloomberg (CACPP Index<GO>)

## Historical

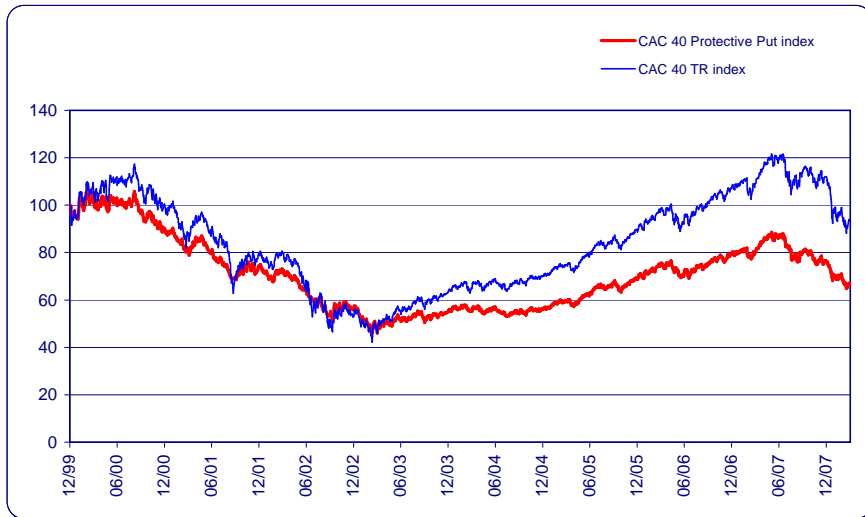
**Base date :** 30/12/1999 (base value = 100)  
**Available since :** 30/12/1999  
**Launching date :** 19/06/2007

## Statistics \* as 31/03/2008

**Closing \* :** 66,85  
**Live high :** 105,90  
**Live low :** 46,03  
**Correlation\*\* (with CAC 40) :** 0,88  
**Tracking error \*\* (with CAC 40) :** 0,11

*\*\* Correlation and tracking error are based on the index variations*

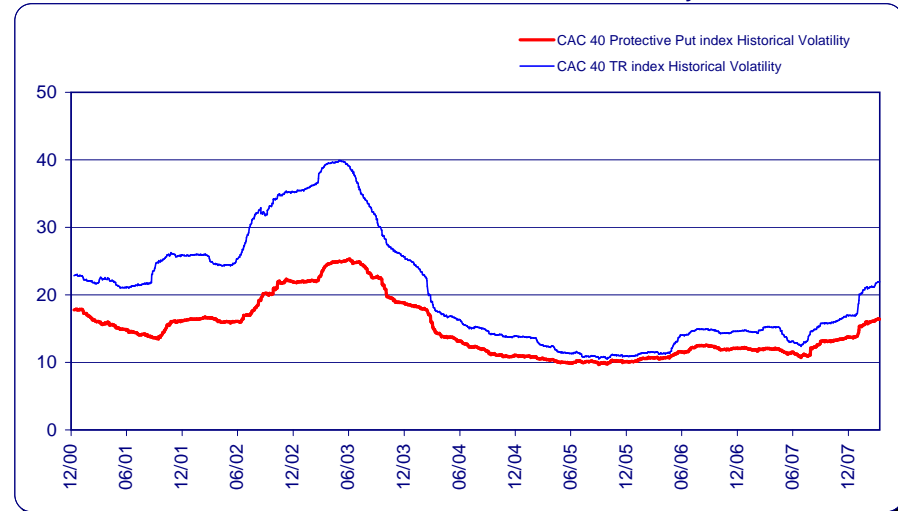
## CAC 40 Protective Put index and CAC 40 TR index



CACPP				CAC 40 <sup>®</sup> TR				* as 31/03/2008	
Year	Index level	%Perf.	Volatility	Underl. index	%Perf.	Volatility	Correlation**	Sup-perform%	
30/12/1999	100,00			7515,81					
29/12/2000	90,36	-9,64%	18,03	7550,48	0,46%	23,44	0,96	-10,10%	
28/12/2001	74,37	-17,70%	16,27	5975,25	-20,86%	25,88	0,83	3,17%	
31/12/2002	56,00	-24,70%	21,80	4032,77	-32,51%	35,06	0,85	7,81%	
31/12/2003	55,46	-0,96%	18,65	4785,01	18,65%	25,41	0,95	-19,62%	
31/12/2004	56,15	1,24%	10,93	5268,31	10,10%	13,74	0,96	-8,86%	
30/12/2005	68,62	22,21%	10,03	6669,63	26,60%	10,83	0,99	-4,39%	
29/12/2006	79,33	15,61%	12,11	8061,85	20,87%	14,63	0,96	-5,27%	
31/12/2007	76,29	-3,83%	13,68	8397,36	4,16%	16,85	0,76	-7,99%	
<b>All period</b>		<b>-23,71%</b>	<b>15,31</b>		<b>11,73%</b>	<b>21,87</b>	<b>0,87</b>	<b>-35,44%</b>	

CACPP				CAC 40 <sup>®</sup> TR					
Month	Index level	%Perf.	Volatility	Underl. index	%Perf.	Volatility	Correlation**	Sup-perform%	
31/12/2007	76,29			8397,36					
31/01/2008	70,47	-7,63%	24,90	7285,01	-13,25%	37,53	0,85	5,62%	
29/02/2008	68,81	-2,36%	19,29	7166,62	-1,63%	26,50	0,69	-0,73%	
31/03/2008	66,85	-2,85%	18,71	7043,07	-1,72%	28,35	0,99	-1,12%	
<b>Year to date</b>		<b>-12,37%</b>	<b>15,87</b>		<b>-16,13%</b>	<b>22,41</b>	<b>0,88</b>	<b>3,75%</b>	

## CAC 40 Protective Put index and CAC 40 TR index Historical Volatility



# Indice CAC 40<sup>®</sup> Protective Put



## Caractéristiques

**Nom complet :** CAC 40 Protective Put  
**Sous jacent :** CAC 40 Total Return  
**Contrat d'option :** Option sur CAC 40 (PXA)  
**Roulement :** mensuel (3è Vendredi du mois d'échéance)  
**Calcul :** Continu (30 secondes)  
**Mnémonique :** CACPP  
**ISIN :** QS0011054309  
**Codes vendors :** Reuters (.CACPP); Bloomberg (CACPP Index<GO>)

## Données historiques

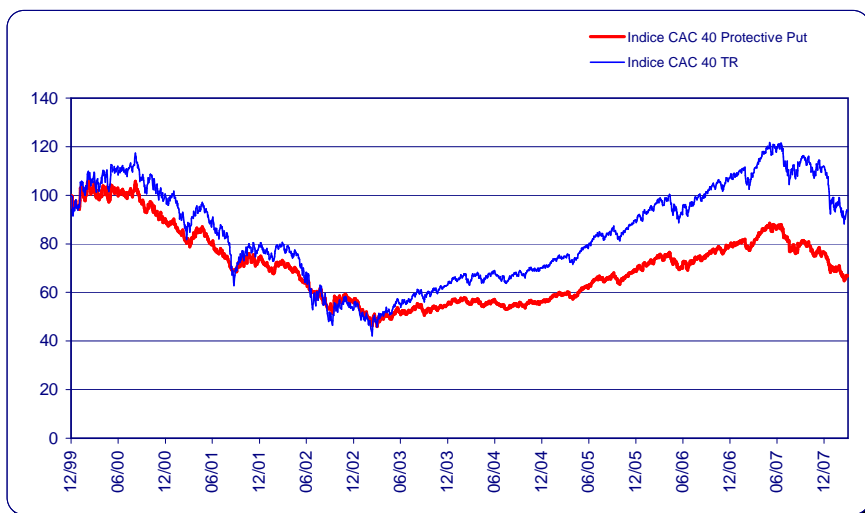
**Date de base :** 30/12/1999 (valeur de base = 100)  
**Disponibles depuis :** 30/12/1999  
**Date de lancement :** 19/06/2007

## Statistiques \* au 31/03/2008

**Clôture \* :** 66,85  
**Plus haut historique :** 105,90  
**Plus bas historique :** 46,03  
**Corrélation\*\* (avec CAC 40) :** 0,88  
**Tracking error \*\* (avec CAC 40) :** 0,11

*\*\* Corrélation et tracking error sont calculées sur les variations des indices*

## Indice CAC 40 Protective Put et Indice CAC 40 TR



CACPP				CAC 40 <sup>®</sup> TR				* au 31/03/2008	
Année	Indice	%Perf.	Volatilité	Support	%Perf.	Volatilité	Corrélation**	Sup-performance	
30/12/1999	100,00			7515,81					
29/12/2000	90,36	-9,64%	18,03	7550,48	0,46%	23,44	0,96	-10,10%	
28/12/2001	74,37	-17,70%	16,27	5975,25	-20,86%	25,88	0,83	3,17%	
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31/12/2007	76,29	-3,83%	13,68	8397,36	4,16%	16,85	0,76	-7,99%	
<b>Toute période</b>		<b>-23,71%</b>	<b>15,31</b>		<b>11,73%</b>	<b>21,87</b>	<b>0,87</b>	<b>-35,44%</b>	

CACPP				CAC 40 <sup>®</sup> TR					
Mois	Indice	%Perf.	Volatilité	Support	%Perf.	Volatilité	Corrélation**	Sup-performance	
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31/01/2008	70,47	-7,63%	24,90	7285,01	-13,25%	37,53	0,85	5,62%	
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31/03/2008	66,85	-2,85%	18,71	7043,07	-1,72%	28,35	0,99	-1,12%	
<b>Sur l'année</b>		<b>-12,37%</b>	<b>15,87</b>		<b>-16,13%</b>	<b>22,41</b>	<b>0,88</b>	<b>3,75%</b>	

## Indice CAC 40 Protective Put et Indice CAC 40 TR Volatilité historique

