

Indice AEX Protective Put



* au 29/12/2006

Caractéristiques

Nom complet : AEX Protective Put
Nom court : AEX Protective Put
Sous jacent : indice AEX (en tenant compte des dividendes)
Contrat d'option : Option sur AEX (AEX)
Roulement : mensuel (3è Vendredi du mois d'échéance)
Calcul : Continu (30 secondes)
Mnémonique : AEXPP
ISIN : QS0011054341
Codes vendeurs : Reuters (.AEXPP)

Historique

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

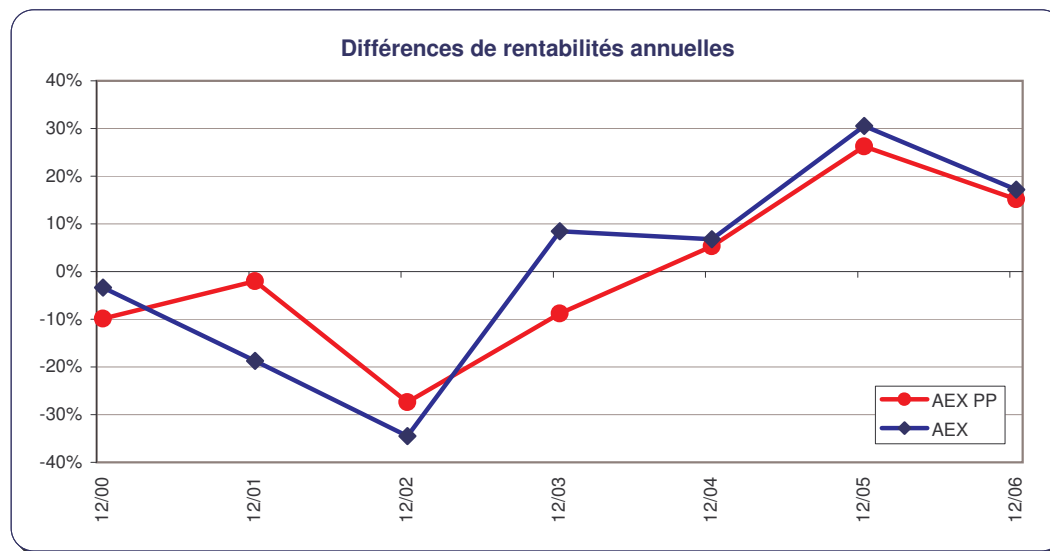
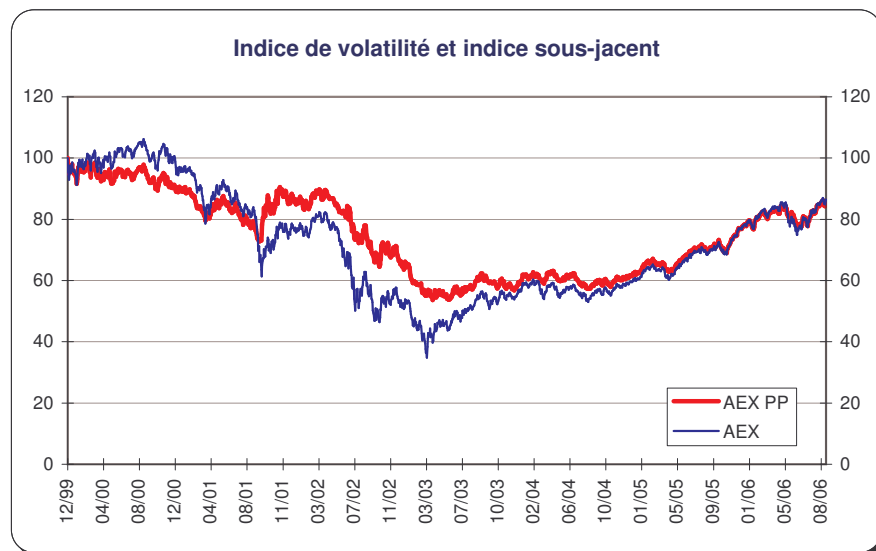
Données * au 29/12/2006

Clôture * : 89,58
Plus haut : 100,00
Plus bas : 53,60
Corrélation (avec AEX) :** 0,87

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

Année	Protective Put	%	σ	Support	%	σ	Sup-perform%
30/12/1999	100,00			100,00			
29/12/2000	90,12	-9,88%	14,59%	96,65	-3,35%	18,83%	-6,53%
28/12/2001	88,34	-1,98%	18,64%	78,57	-18,71%	26,53%	16,73%
31/12/2002	64,16	-27,37%	22,32%	51,47	-34,49%	37,57%	7,12%
31/12/2003	58,51	-8,81%	17,33%	55,81	8,44%	31,75%	-17,24%
31/12/2004	61,62	5,32%	10,44%	59,59	6,76%	14,40%	-1,44%
30/12/2005	77,78	26,22%	9,07%	77,79	30,56%	9,94%	-4,34%
29/12/2006	89,58	15,16%	11,17%	91,17	17,19%	13,62%	-2,03%
Toute période	89,58	-10,42%	15,47%	91,17	-8,83%	23,82%	-1,59%

Mois	Protective Put	%	σ	Support	%	σ	Sup-perform%
29/09/2006	87,82			88,77			
31/10/2006	88,14	0,37%	6,81%	89,35	0,65%	7,00%	-0,28%
30/11/2006	86,96	-1,34%	8,53%	87,91	-1,61%	9,40%	0,27%
29/12/2006	89,58	3,01%	9,11%	91,17	3,70%	10,67%	-0,69%



AEX Protective Put index



* as 29/12/2006

Specifications

Full name : AEX Protective Put
Short name : AEX Protective Put
Underlying index : AEX index (in cluding dividends)
Underlying index option : AEX index options (AEX)
Roll over : monthly (3r Friday of expiry month)
Calculation : Continuous (30 seconds)
Mnemonic : AEXPP
ISIN : QS0011054341
Vendors codes : Reuters (.AEXPP)

Historical

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

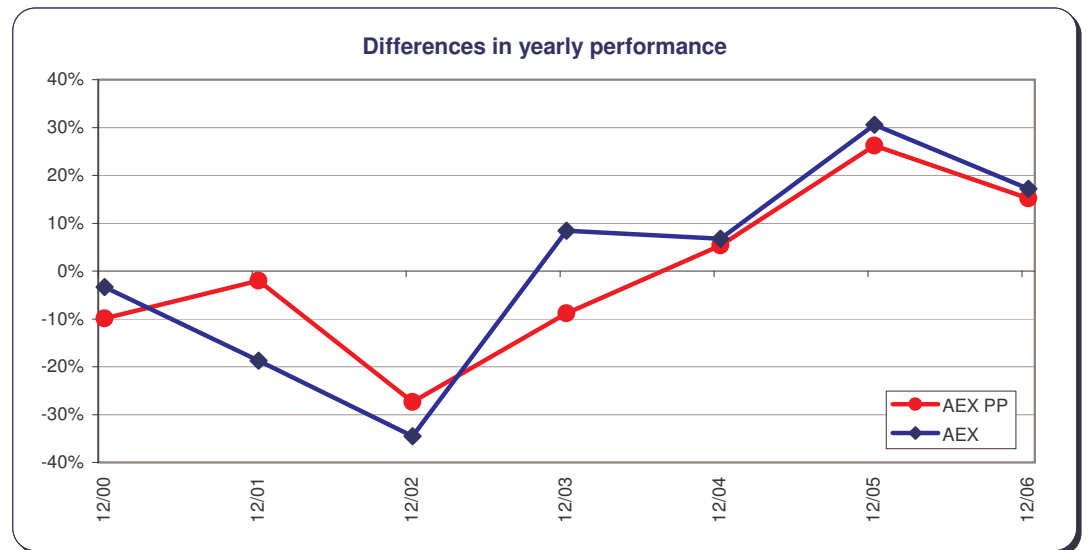
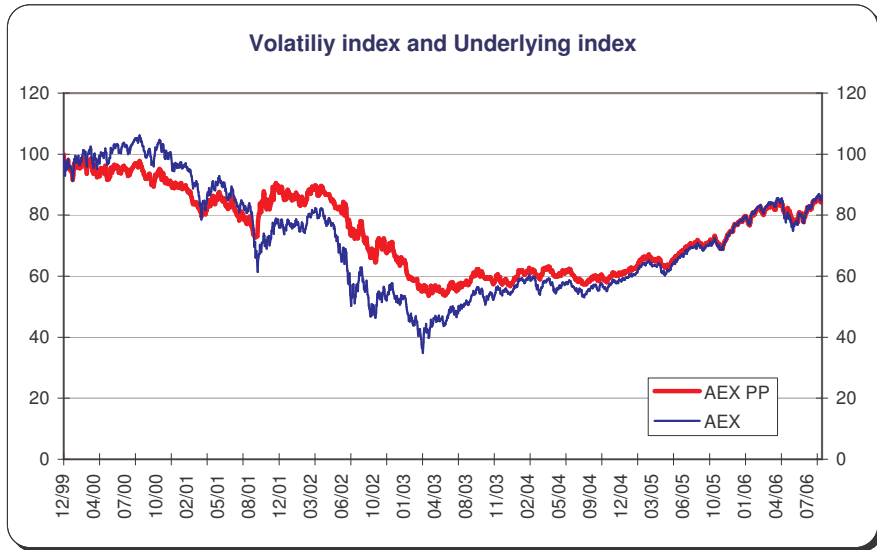
Data * as 29/12/2006

Closing * : 89,58
Live high : 100,00
Live low : 53,60
Correlation (with AEX) :** 0,87

** Correlation is based on the index variations

Year	Protective Put	%	σ	Underlying	%	σ	Sup-perform%
30/12/1999	100,00			100,00			
29/12/2000	90,12	-9,88%	14,59%	96,65	-3,35%	18,83%	-6,53%
28/12/2001	88,34	-1,98%	18,64%	78,57	-18,71%	26,53%	16,73%
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30/12/2005	77,78	26,22%	9,07%	77,79	30,56%	9,94%	-4,34%
29/12/2006	89,58	15,16%	11,17%	91,17	17,19%	13,62%	-2,03%
All period	89,58	-10,42%	15,47%	91,17	-8,83%	23,82%	-1,59%

Month	Protective Put	%	σ	Underlying	%	σ	Sup-perform%
29/09/2006	87,82			88,77			
31/10/2006	88,14	0,37%	6,81%	89,35	0,65%	7,00%	-0,28%
30/11/2006	86,96	-1,34%	8,53%	87,91	-1,61%	9,40%	0,27%
29/12/2006	89,58	3,01%	9,11%	91,17	3,70%	10,67%	-0,69%



AEX Protective Put index



* op 29/12/2006

Karakteristieken

Volledige naam : CAC 40 Volatility
Korte Naam : CAC 40 Volatility
Onderliggende index : CAC 40 Index (inclusief dividenden)
Optie klasse : CAC 40 (PXA) Opties
Horizon : 30 Dagen
Calculatie frequentie : Continu (elke 30 seconden)
Symbol : AEXPP
ISIN : QS0011054341
Vendor codes : Reuters (.AEXPP)

Historie

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

Data * op 29/12/2006

Slot * : 89,58
Hoog : 100,00
Laag : 53,60
Correlatie (met AEX) :** 0,87

** De correlatie is gebaseerd op de index variaties

Jaar	Protective Put	%	σ	Onderliggend	%	σ	Sup-perform%
30/12/1999	100,00			100,00			
29/12/2000	90,12	-9,88%	14,59%	96,65	-3,35%	18,83%	-6,53%
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