

# Indice AEX® Volatility

## Caractéristiques

**Nom complet :** AEX Volatility  
**Sous jacent :** indice AEX  
**Contrat d'option :** Option sur AEX-index (AEX)  
**Horizon :** 30 jours  
**Calcul :** Continu (60 secondes)  
**Mnémonique :** VAEX  
**ISIN :** QS0011052147  
**Codes vendeurs :** Reuters {.VAEX}; Bloomberg {VAEX Index<GO>}

## Historique

**Disponible depuis :** 03-01-00  
**Date de lancement :** 03-09-07

## Données

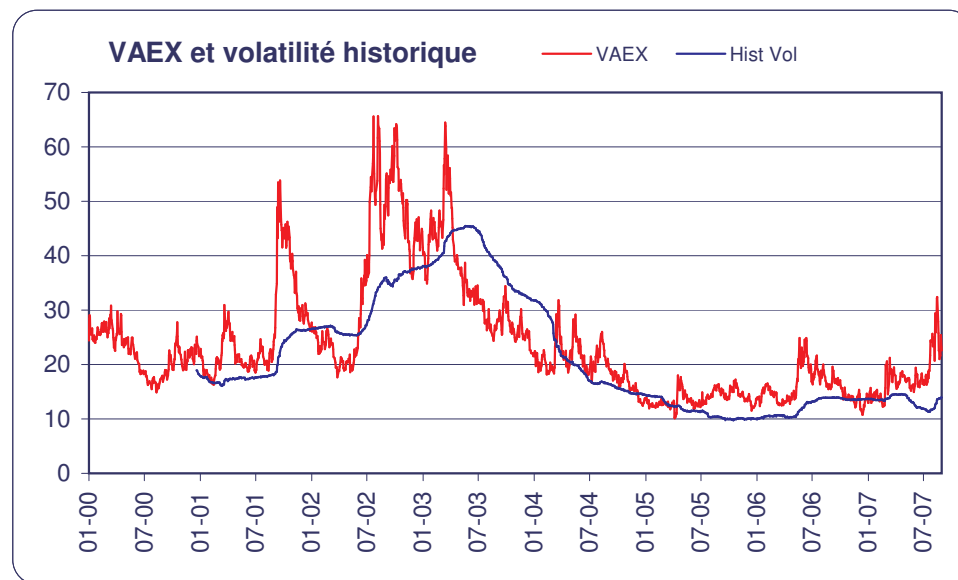
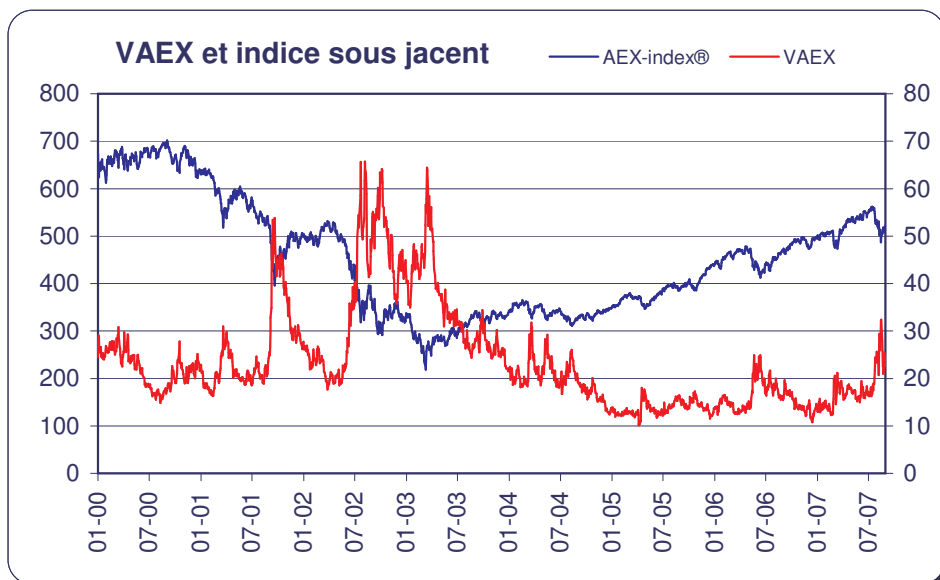
\* au 31/08/2007

**Cloture \*** : 22.57  
**Plus haut :** 65.67  
**Plus bas :** 10.12  
**Corrélation\*\* (avec AEX ) :** -0.65

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

Année	Indice	%	Support	%	Corrélation**
03-01-00	24.42		675.44		
29-12-00	21.55	-11.74%	637.60	-5.60%	-0.72
28-12-01	26.15	21.33%	506.78	-20.52%	-0.84
31-12-02	44.44	69.94%	322.73	-36.32%	-0.69
31-12-03	21.70	-51.16%	337.65	4.62%	-0.59
31-12-04	13.82	-36.32%	348.08	3.09%	-0.74
30-12-05	13.68	-1.04%	436.78	25.48%	-0.62
29-12-06	14.62	6.90%	495.34	13.41%	-0.76

Mois	Indice	%	Support	%	Corrélation**
29-12-06	14.62		495.34		
29-06-07	16.43	12.38%	548.21	10.67%	-0.75
31-07-07	24.47	48.94%	533.99	-2.59%	-0.82
31-08-07	22.57	-7.77%	522.73	-2.11%	-0.84



# AEX® Volatility index

## Specifications

**Full name :** AEX Volatility  
**Underlying index :** AEX-index  
**Underlying index option :** AEX-index options (AEX)  
**Horizon :** 30 days  
**Calculation :** Continuous (60 seconds)  
**Mnemonic :** VAEX  
**ISIN :** QS0011052147  
**Vendors codes :** Reuters {.VAEX}; Bloomberg {VAEX Index<GO>}

## Back history

**Available since :** 03-01-00  
**Launch date :** 03-09-07

## Data

\* as 31/08/2007

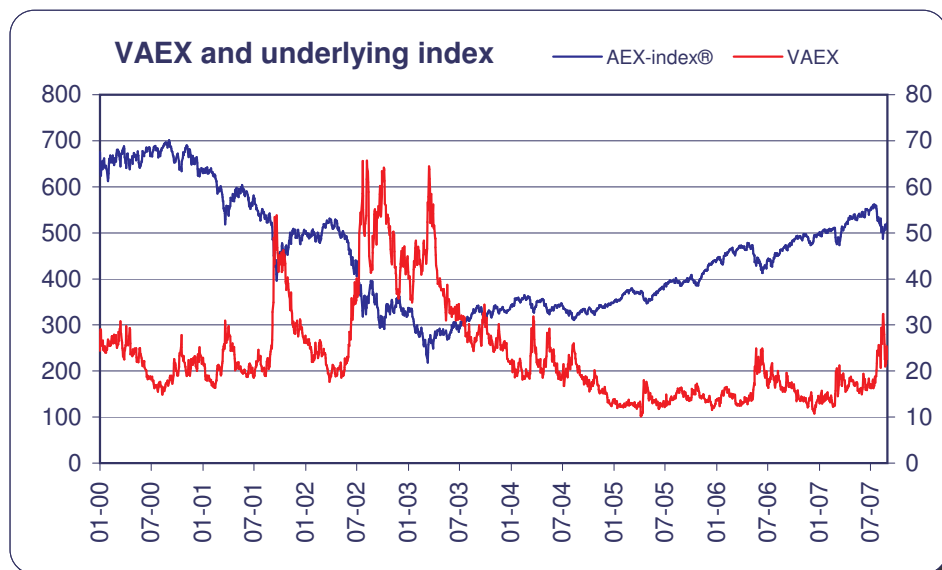
**Closing \* :** 22.57  
**Live high :** 65.67  
**Live low :** 10.12  
**Correlation\*\* (with AEX) :** -0.65

\*\* Correlation is based on the index variations

\* as 31/08/2007

Year	Index level	%	Underlying	%	Correlation**
03-01-00	24.42		675.44		
29-12-00	21.55	-11.74%	637.60	-5.60%	-0.72
28-12-01	26.15	21.33%	506.78	-20.52%	-0.84
31-12-02	44.44	69.94%	322.73	-36.32%	-0.69
31-12-03	21.70	-51.16%	337.65	4.62%	-0.59
31-12-04	13.82	-36.32%	348.08	3.09%	-0.74
30-12-05	13.68	-1.04%	436.78	25.48%	-0.62
29-12-06	14.62	6.90%	495.34	13.41%	-0.76

Month	Index level	%	Underlying	%	Correlation**
29-12-06	14.62		495.34		
29-06-07	16.43	12.38%	548.21	10.67%	-0.75
31-07-07	24.47	48.94%	533.99	-2.59%	-0.82
31-08-07	22.57	-7.77%	522.73	-2.11%	-0.84



# AEX® Volatility index



## Karakteristieken

**Volledige naam :** AEX Volatility  
**Onderliggende index :** AEX index  
**Optie klasse :** AEX-index opties (AEX)  
**Horizon :** 30 Dagen  
**Calculatie frequentie :** Continu (elke 60 seconden)  
**Symbol :** VAEX  
**ISIN :** QS0011052147  
**Vendor codes :** Reuters {.VAEX}; Bloomberg {VAEX Index<GO>}

## Historie

**Beschikbaar sinds :** 03-01-00  
**Lanceerdatum :** 03-09-07

## Data

\* per 31/08/2007

**Slot \* :** 22.57  
**Hoog :** 65.67  
**Laag :** 10.12  
**Correlatie\*\* (met AEX) :** -0.65

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

\* per 31/08/2007

Jaar	Index	%	Onderliggend	%	Correlatie**
03-01-00	24.42		675.44		
29-12-00	21.55	-11.74%	637.60	-5.60%	-0.72
28-12-01	26.15	21.33%	506.78	-20.52%	-0.84
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29-12-06	14.62	6.90%	495.34	13.41%	-0.76

Maand	Index	%	Onderliggend	%	Correlatie**
29-12-06	14.62		495.34		
29-06-07	16.43	12.38%	548.21	10.67%	-0.75
31-07-07	24.47	48.94%	533.99	-2.59%	-0.82
31-08-07	22.57	-7.77%	522.73	-2.11%	-0.84

