

# Indice CAC 40® Volatility

## Caractéristiques

**Nom complet :** CAC 40 Volatility  
**Sous jacent :** indice CAC 40  
**Contrat d'option :** Option sur CAC 40 (PXA)  
**Horizon :** 30 jours  
**Calcul :** Continu (60 secondes)  
**Mnémonique :** VCAC  
**ISIN :** QS0011052139  
**Codes vendeurs :** Reuters {.VCAC}; Bloomberg {VCAC Index<GO>}

## Historique

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

## Données

\* au 31/08/2007

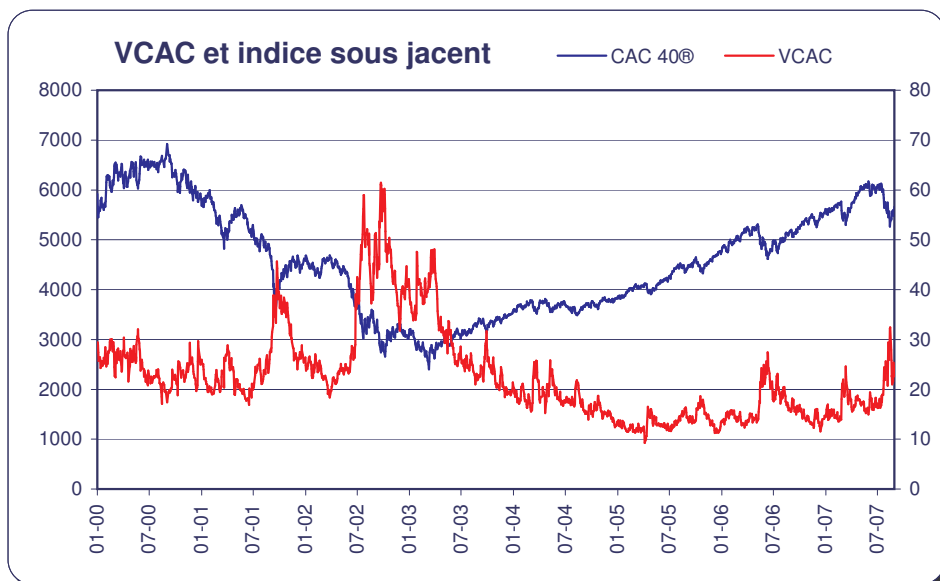
**Cloture \* :** 22.57  
**Plus haut :** 61.46  
**Plus bas :** 9.24  
**Corrélation\*\* (avec CAC ) :** -0.56

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

Année	Indice	%	Support	%	Corrélation**
03-01-00	28.48		5917.37		
29-12-00	24.95	-12.40%	5926.42	0.15%	-0.59
28-12-01	25.85	3.63%	4624.58	-21.97%	-0.35
31-12-02	42.12	62.92%	3063.91	-33.75%	-0.58
31-12-03	21.36	-49.30%	3557.90	16.12%	-0.57
31-12-04	13.48	-36.90%	3821.16	7.40%	-0.79
30-12-05	13.38	-0.74%	4715.23	23.40%	-0.75
29-12-06	14.72	10.01%	5541.76	17.53%	-0.85

\* au 31/08/2007

Mois	Indice	%	Support	%	Corrélation**
29-12-06	14.72		5541.76		
29-06-07	16.43	11.65%	6054.93	9.26%	-0.88
31-07-07	21.88	33.17%	5751.08	-5.02%	-0.94
31-08-07	22.57	3.15%	5662.70	-1.54%	-0.88



# CAC 40<sup>®</sup> Volatility index

## Specifications

**Full name :** CAC 40 Volatility  
**Underlying index :** CAC 40 index  
**Underlying index option :** CAC 40 index options (PXA)  
**Horizon :** 30 days  
**Calculation :** Continuous (60 seconds)  
**Mnemonic :** VCAC  
**ISIN :** QS0011052139  
**Vendors codes :** Reuters {VCAC}; Bloomberg {VCAC Index<GO>}

## Back history

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

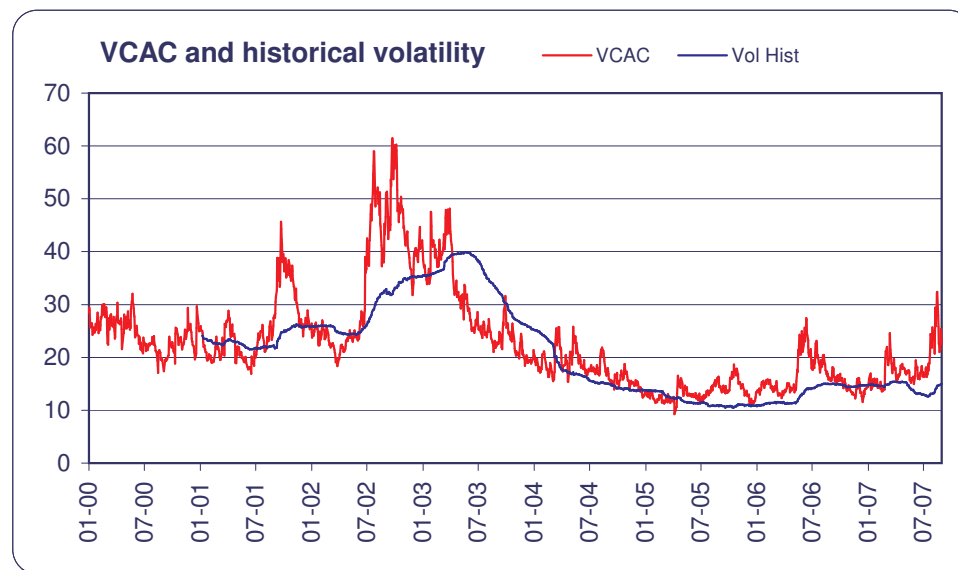
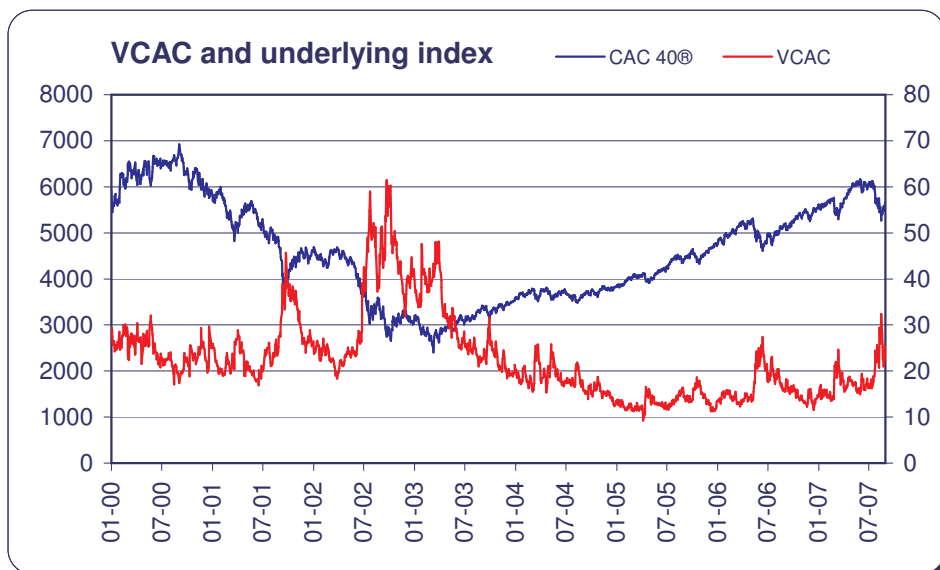
## Data \* as31/08//2007

**Closing \* :** 22.57  
**Live high :** 61.46  
**Live low :** 9.24  
**Correlation\*\* (with CAC 40) :** -0.56

\*\* Correlation is based on the index variations

Year	Index level	%	Underlying	%	Correlation**
03-01-00	28.48		5917.37		
29-12-00	24.95	-12.40%	5926.42	0.15%	-0.59
28-12-01	25.85	3.63%	4624.58	-21.97%	-0.35
31-12-02	42.12	62.92%	3063.91	-33.75%	-0.58
31-12-03	21.36	-49.30%	3557.90	16.12%	-0.57
31-12-04	13.48	-36.90%	3821.16	7.40%	-0.79
30-12-05	13.38	-0.74%	4715.23	23.40%	-0.75
29-12-06	14.72	10.01%	5541.76	17.53%	-0.85

Month	Index level	%	Underlying	%	Correlation**
29-12-06	14.72		5541.76		
29-06-07	16.43	11.65%	6054.93	9.26%	-0.88
31-07-07	21.88	33.17%	5751.08	-5.02%	-0.94
31-08-07	22.57	3.15%	5662.70	-1.54%	-0.88



# CAC 40<sup>®</sup> Volatility index

## Karakteristieken

**Volledige naam :** CAC 40 Volatility  
**Onderliggende index :** CAC 40 index  
**Optie klasse :** CAC 40 index opties (PXA)  
**Horizon :** 30 Dagen  
**Calculatie frequentie :** Continu (elke 60 seconden)  
**Symbol :** VCAC  
**ISIN :** QS0011052139  
**Vendor codes :** Reuters {.VCAC}; Bloomberg {VCAC Index<GO>}

## Historie

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

## Data

\* per 31/08/2007

**Slot \* :** 22.57  
**Hoog :** 61.46  
**Laag :** 9.24  
**Correlatie\*\* (met CAC 40) :** -0.56

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

\* per 31/08/2007

Jaar	Index	%	Onderliggend	%	Correlatie**
03-01-00	28.48		5917.37		
29-12-00	24.95	-12.40%	5926.42	0.15%	-0.59
28-12-01	25.85	3.63%	4624.58	-21.97%	-0.35
31-12-02	42.12	62.92%	3063.91	-33.75%	-0.58
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Maand	Index	%	Onderliggend	%	Correlatie**
29-12-06	14.72		5541.76		
29-06-07	16.43	11.65%	6054.93	9.26%	-0.88
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