

## Specifications

## AEX VOLATILITY

Full name	AEX VOLATILITY
Description	The index represents the implied volatility on the AEX and therefore allows market participants to anticipate on the variations of the AEX in 30 calendar days. It is calculated using the prices of the AEX options covering the Out Of The Money strike prices for the near and next term maturities.
Index Governance Structure	Euronext Indices is the Supervisor and responsible for setting the rules and the methodology of the AEX Volatility Index.
Methodology	The VIX Methodology developed by Chicago Board Options Exchange and adapted for Euronext.Liffe derivatives markets
Underlying	AEX Index Option (AEX)
Calculation frequency	Continuously every 60 seconds
Base date	-
Base level	-
Historic data available since	03/01/2000
Return index	-
Interconnection	-
Derivatives and linked products	-
ISIN code	QS0011052147
Mnemonic code	VAEX
Other codes	Reuters(.VAEX) , Bloomberg(VAEX Index <GO>)
Launch date	03/09/2007
Last update	

## Specifications

## BEL 20 VOLATILITY

Full name	BEL 20 VOLATILITY
Description	The index represents the implied volatility on the BEL 20 and therefore allows market participants to anticipate on the variations of the BEL 20 in 30 calendar days. It is calculated using the prices of the BEL 20 options covering the Out Of The Money strike prices for the near and next term maturities.
Index Governance Structure	Euronext Indices is the Supervisor and responsible for setting the rules and the methodology of the BEL 20 Volatility Index.
Methodology	The VIX Methodology developed by Chicago Board Options Exchange and adapted for Euronext.Liffe derivatives markets
Underlying	BEL 20 Index Option (BXO)
Calculation frequency	Continuously every 60 seconds
Base date	-
Base level	-
Historic data available since	03/01/2000
Return index	-
Interconnection	-
Derivatives and linked products	-
ISIN code	QS0011052154
Mnemonic code	VBEL
Other codes	Reuters(.VBEL) , Bloomberg(VBEL Index <GO>)
Launch date	03/09/2007
Last update	

## Specifications

## CAC 40 VOLATILITY

Full name	CAC 40 VOLATILITY
Description	The index represents the implied volatility on the CAC 40 and therefore allows market participants to anticipate on the variations of the CAC 40 in 30 calendar days. It is calculated using the prices of the CAC 40 options covering the Out Of The Money strike prices for the near and next term maturities.
Index Governance Structure	Euronext Indices is the Supervisor and responsible for setting the rules and the methodology of the CAC 40 Volatility Index.
Methodology	The VIX Methodology developed by Chicago Board Options Exchange and adapted for Euronext.Liffe derivatives markets
Underlying	CAC 40 Index Option (PXA)
Calculation frequency	Continuously every 60 seconds
Base date	-
Base level	-
Historic data available since	03/01/2000
Return index	-
Interconnection	-
Derivatives and linked products	-
ISIN code	QS0011052139
Mnemonic code	VCAC
Other codes	Reuters(.VCAC) , Bloomberg(VCAC Index <GO>)
Launch date	03/09/2007
Last update	

## Specifications

## FTSE 100 VOLATILITY

Full name	FTSE 100 VOLATILITY
Description	The index represents the implied volatility on the FTSE 100 and therefore allows market participants to anticipate on the variations of the FTSE 100 in 30 calendar days. It is calculated using the prices of the FTSE 100 options covering the Out Of The Money strike prices for the near and next term maturities.
Index Governance Structure	Euronext Indices is the Supervisor and responsible for setting the rules and the methodology of the FTSE 100 Volatility Index.
Methodology	The VIX Methodology developed by Chicago Board Options Exchange and adapted for Euronext.Liffe derivatives markets
Underlying	FTSE 100 Index Option (ESX)
Calculation frequency	Continuously every 60 seconds
Base date	-
Base level	-
Historic data available since	04/01/2000
Return index	-
Interconnection	-
Derivatives and linked products	-
ISIN code	QS0011052162
Mnemonic code	VFTSE
Other codes	Reuters(.VFTSE)
Launch date	23/06/2008
Last update	16/06/2008