

Termes du produit

Date d'observation initiale 29-mai-09
 Date de maturité 5-juin-17
 Sous-jacent Euro Stoxx 50
 Devise EUR
 ISIN XS0413509547

Le mécanisme du produit permet de profiter d'une exposition jusqu'à 250% au marché actions. Cette exposition se met en place progressivement en fonction de deux facteurs :
 - la performance de l'indice Euro Stoxx 50
 la baisse de la volatilité du marché actions

Protection
 100% du capital est garanti à maturité
 Valeur du cliquet
 83.24%

Exposition maximum au portefeuille 'Euro Stoxx' 250.00%
 Exposition minimum au portefeuille 'Euro Stoxx' 10.00%

Allocation

Allocation initiale

Allocation initiale dans le portefeuille 'Euro Stoxx' 79.00%
 Allocation initiale dans le portefeuille 'Euribor 1 mois' 21.00%
 Volatilité initiale 23.84%
 Valorisation initiale du produit 100.00%

Allocation dans le portefeuille indiciel

Allocation actuelle dans le portefeuille 'Euro Stoxx' 10.00%
 Allocation actuelle dans le portefeuille 'Euribor 1 mois' 90.00%
 Dernière date de réallocation 5-oct.-11
 Protection du capital / Cliquet 100.00%
 Volatilité actuelle 43.92%
 Valorisation actuelle du produit 85.81%

Performance



Commentaires

- Les mouvements de ces dernières semaines ont entraîné une forte augmentation de l'exposition monétaire. Ceci a permis de sécuriser le niveau de valorisation du produit dans cette phase baissière.
- La baisse de l'Euro Stoxx 50 depuis l'année combinée à une forte hausse de volatilité a permis au produit d'être faiblement impacté par la baisse des marchés et de participer à la reprise
- Sécurité Harmonie bénéficiera de l'augmentation de son exposition aux marchés actions et potentiellement du levier en cas de hausse significative de l'indice

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