

Print from the website of the AMF

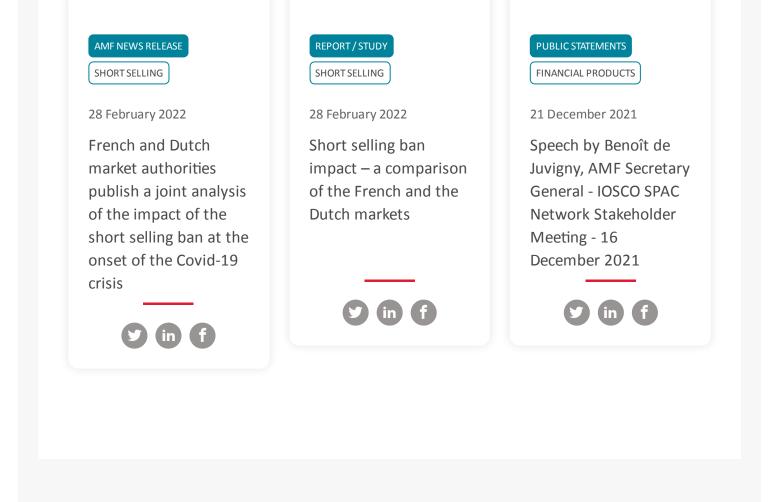
14 March 2017

## Study of market shock propagation

In this document, the Autorité des Marchés Financiers (AMF) presents an analysis of the propagation of seven recent market shocks to different instruments (mainly French and European equities and equity index futures), in terms of magnitude and over time. The analysis used data from trades in equities, equity indices and equity index futures contracts.

Keywords
MARKETS

ON THE SAME TOPIC
Subscribe to our alerts and RSS feeds



Legal information:

Head of publications: The Executive Director of AMF Communication Directorate. Contact: Communication Directorate – Autorité des marches financiers 17 place de la Bourse – 75082 Paris cedex 02