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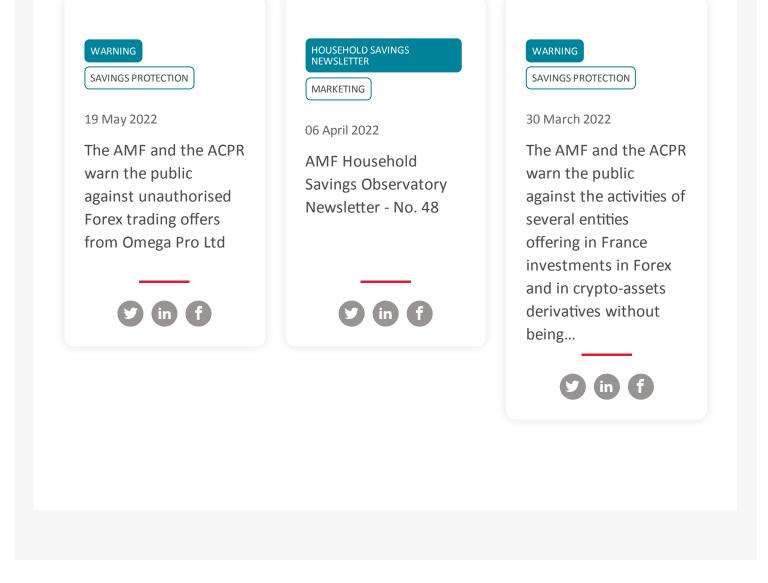
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Heightened volatility in early February 2018: the impact of VIX products

This report analyses the spike in volatility in early February 2018, by looking at the self-feeding role played by VIX products. Although investors in French collective investments have not been significantly impacted, the large number of strategies based on volatility calls for vigilance, notably emphasising the usefulness of protection mechanisms against the most aberrant price swings, such as circuit breakers.

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