STRATEGY INDICES

EURO STOXX 50 QUANTO FUTURES REPLICATION

Index description

The STOXX Futures Replication indices aims to replicate the performance of a STOXX Index by simulating an investment into the respective STOXX Futures Roll Total Return index, adjusted for dividends.

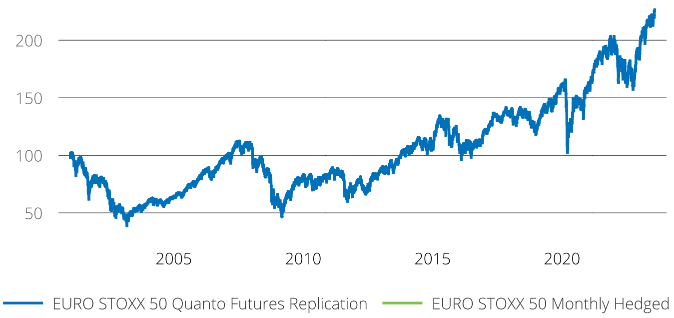
Key facts

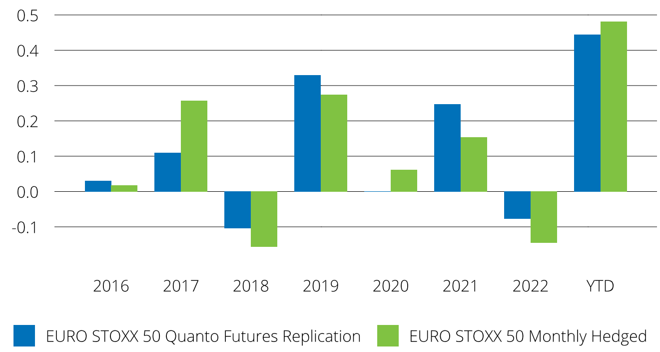
» Offers an alternative way to replicate the returns of STOXX Indices without need for physical investment as the replication is via futures

Risk and return figures[1]

Index returns					Return (%)					Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX 50 Quanto Futures Replication	2.0	23.4	28.0	59.6	61.8	N/A	N/A	28.2	17.1	10.2
EURO STOXX 50 Monthly Hedged	2.9	48.2	34.8	43.7	39.4	N/A	N/A	35.1	13.0	6.9
Index volatility and risk					Annualized volatility (%)					Annualized Sharpe ratio[2]
EURO STOXX 50 Quanto Futures Replication	N/A	N/A	17.2	19.5	21.4	N/A	N/A	1.4	0.8	0.5
EURO STOXX 50 Monthly Hedged	N/A	N/A	22.5	23.0	23.8	N/A	N/A	1.3	0.5	0.3
Index to benchmark					Correlation					Tracking error (%)
EURO STOXX 50 Quanto Futures Replication	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Index to benchmark					Beta					Annualized information ratio
EURO STOXX 50 Quanto Futures Replication	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Performance and annual returns[3]





[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M
[3] STOXX data from Jan. 02, 2001 to Jul. 31, 2023

(USD), all data as of Jul. 31, 2023

Methodology

The Futures Replication indices are calculated by using the performance of the Roll Total Return Index. The Price and Net Return version are being adjusted for dividends by using the performance of the underlying index Net Return and Gross Return.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	USD	CH0328366304	SX5HGREP	SX5HGREP INDEX	.SX5HGREP
Price	USD	CH0328366288	SX5HPREP	SX5HPREP INDEX	.SX5HPREP
Net Return	USD	CH0328366296	SX5HNREP	SX5HNREP INDEX	.SX5HNREP

Complete list available here: www.stoxx.com/data/vendor_codes.html

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CUSTOMIZATION
The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.