STRATEGY INDICES

EURO STOXX® 50 QUANTO FUTURES REPLICATION INDEX

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.

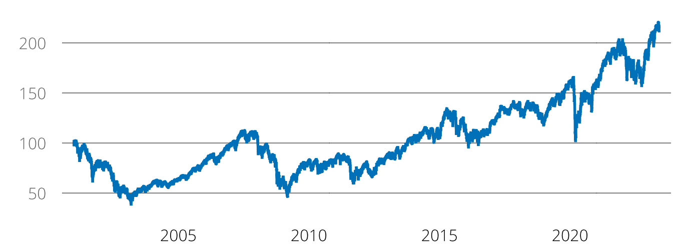
Key facts

» 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]

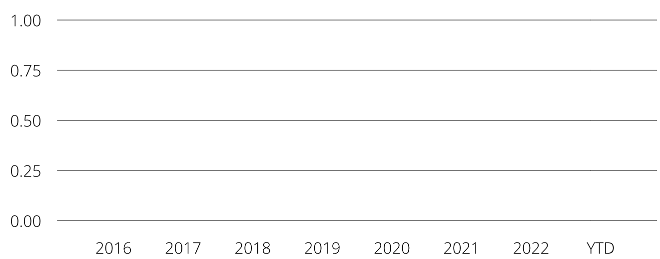
Index returns			Return (%)					Annualized return (%)		
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX 50 Quanto Futures Replication Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
EURO STOXX 50 Monthly Hedged Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index volatility and risk					**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**
EURO STOXX 50 Quanto Futures Replication Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
EURO STOXX 50 Monthly Hedged Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark					**Correlation**					**Tracking error (%)**
EURO STOXX 50 Quanto Futures Replication Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark					**Beta**					**Annualized information ratio**
EURO STOXX 50 Quanto Futures Replication Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

Performance and annual returns[3]



EURO STOXX® 50 Quanto Futures Replication Index

EURO STOXX® 50 Monthly Hedged Index



EURO STOXX® 50 Quanto Futures Replication Index

EURO STOXX® 50 Monthly Hedged Index

[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 May 31, 2023

(USD, gross return), all data as of May 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

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

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