

EURO STOXX 50[®] MULTI-ASSET MOMENTUM RISK CAP



THE BLUE-CHIP EUROZONE INDEX...

EURO STOXX 50[®] is the unmatched blue-chip equity index that is established as the gauge of the Eurozone equity market.



...NOW HAS A NEW DIMENSION

The newly created EURO STOXX 50[®] Multi-Asset index family enables a cross-asset allocation strategy with pre-defined fixed exposure levels to the equity and bond asset classes.

The index performance profile shows increased stability and risk-adjusted returns, compared to fixed allocation of multi-asset combinations of equity and fixed income due to the dynamic use of the momentum factor.

The applied maximum volatility levels ensure volatility control, while offering a diversified allocation across geographies, credit ratings, sectors and industries.



The EURO STOXX 50[®] Multi-Asset Momentum Risk Cap is a cross-asset index concept based on EURO STOXX 50 Equity and Corporate Bond indices, which represents a dynamic allocation of equities and bonds based on the momentum factor and predefined maximum risk levels.

5%
EURO STOXX 50[®] Multi-Asset Momentum 5% Risk Cap

7.5%
EURO STOXX 50[®] Multi-Asset Momentum 7.5% Risk Cap

10%
EURO STOXX 50[®] Multi-Asset Momentum 10% Risk Cap

15%
EURO STOXX 50[®] Multi-Asset Momentum 15% Risk Cap

20%
EURO STOXX 50[®] Multi-Asset Momentum 20% Risk Cap



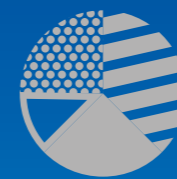
KEY FACTS



REAL-TIME CALCULATION
EURO STOXX 50[®] Multi-Asset Indices calculations are performed in real-time providing enhanced market transparency, robustness and credibility.



DIVERSE INVESTOR PROFILE STRATEGIES
The cross-asset concept based on a dynamic momentum strategy in combination with volatility capping enables effective control of risk in accordance with investors' tolerance bands.



CROSS-ASSET EXPOSURE
The cross-asset strategy index concept allows a more diversified investment approach combining EURO STOXX 50[®] and EURO STOXX 50[®] Corporate Bond Indices.

STABILITY AND DIVERSIFICATION

All index versions are screened to ensure liquidity and investability. As such, the indices are perfectly suited as underlying for financial products such as exchange-traded funds (ETFs) and derivatives.

EURO STOXX 50[®] goes Multi-Asset.

STOXX