

# STOXX® EUROPE 600 BASIC RESOURCES DAILY LEVERAGE INDEX

## Stated objective

The STOXX® Europe 600 Basic Resources Daily Leverage Index aims to replicate the daily performance of the STOXX® Europe 600 Basic Resources Index with a multiplicative factor.

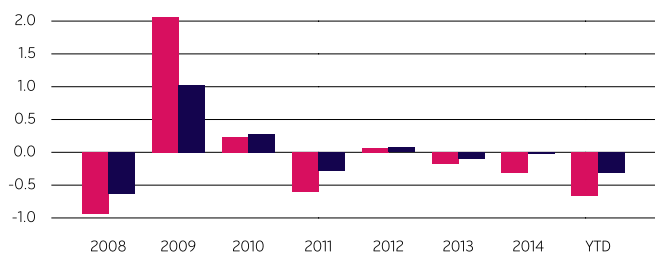
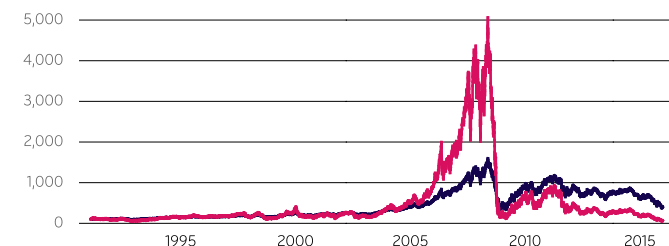
## Key facts

- » Provides an exposure that reflects a strong, bullish conviction on the STOXX® Europe 600 Basic Resources Index
- » Includes a liquidity spread over overnight interest rates as financing cost of the leveraged position
- » Serves as an underlying for a variety of financial products such as options, futures, and ETFs

## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Basic Resources Daily Leverage Index	-19.2	-66.9	-66.9	-81.4	-92.2	-91.1	-65.8	-65.8	-42.1	-39.2
STOXX Europe 600 Basic Resources Index	-12.0	-31.9	-31.9	-40.9	-54.8	-76.7	-31.2	-31.2	-15.7	-14.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe 600 Basic Resources Daily Leverage Index	76.1	65.7	65.7	52.6	62.0	-2.6	-1.2	-1.2	-0.9	-0.9
STOXX Europe 600 Basic Resources Index	41.2	33.8	33.8	26.3	28.3	-3.0	-1.1	-1.1	-0.7	-0.6
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Basic Resources Daily Leverage Index	1.0	0.9	0.9	0.9	1.0	38.0	35.9	35.9	29.1	36.0
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Basic Resources Daily Leverage Index	1.0	10.0	10.0	24.2	47.9	2.0	1.5	1.5	0.9	0.5

## Performance and annual returns<sup>3</sup>



— STOXX® Europe 600 Basic Resources Daily Leverage Index

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<sup>1</sup> For information on data calculation, please refer to STOXX [calculation reference guide](#).

<sup>2</sup> Based on Euribor1m

<sup>3</sup> STOXX data from Jan. 31, 1991 to Dec. 31, 2015

(USD, net return), all data as of Dec. 31, 2015

## LEVERAGE INDICES

# STOXX® EUROPE 600 BASIC RESOURCES DAILY LEVERAGE INDEX

### Methodology

The return of the STOXX® Europe 600 Basic Resources Daily Leverage Index is observed daily. Multiple times this return (as stated in the index name) constitutes the main driver of return in the STOXX® Europe 600 Basic Resources Daily Leverage Index.

Additionally, this return is diminished by the interest paid to finance the leverage. The detailed methodology including the calculation formula can be found in our rulebook :

[www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

### Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0210247380	SXPGR3S	SXPGR3S INDEX	.SXPGR3S
Gross Return EUR	CH0210247380	SXPGR3S	SXPGR3S INDEX	.SXPGR3S
Gross Return EUR	CH0033337319	SXPRS	SXPRS INDEX	.SXPRS
Gross Return EUR	CH0033337319	SXPRS	SXPRS INDEX	.SXPRS
Gross Return EUR	CH0108503928	SXPGR2S	A94E INDEX	.SXPGR2S
Gross Return EUR	CH0108503928	SXPGR2S	A94E INDEX	.SXPGR2S
Net Return EUR	CH0210246994	SXPNR3L	SXPNR3L INDEX	.SXPNR3L
Net Return EUR	CH0210246994	SXPNR3L	SXPNR3L INDEX	.SXPNR3L
Net Return EUR	CH0198271915	SXPRDL	SXPRDL INDEX	.SXPRDL
Net Return EUR	CH0198271915	SXPRDL	SXPRDL INDEX	.SXPRDL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

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### STOXX is part of Deutsche Boerse Group

#### 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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

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#### BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

