ISTOXX INDICES

ISTOXX® LEVERAGED 2X TWTR INDEX

Index description

The iSTOXX Single Stock Leveraged indices aim to provide a leveraged exposure to a set of underlying stocks by levering their returns on a daily basis.

Key facts

»Provides an exposure that reflects a bullish conviction on the underlying stock

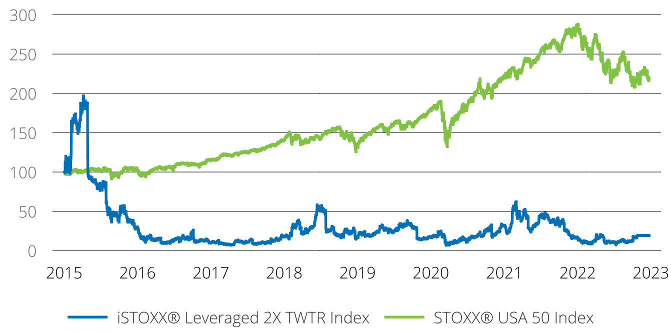
»Is calculated net of brokerage margin fee and financing cost

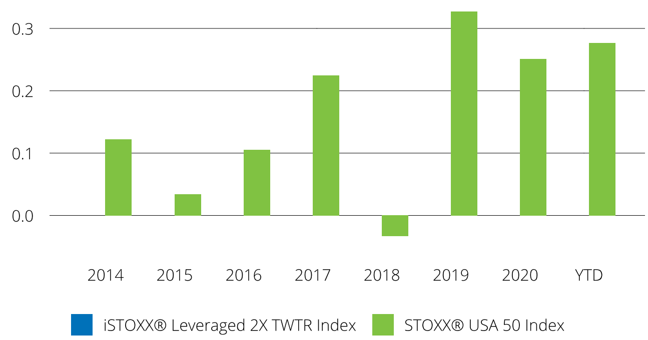
»Serves as an underlying for Exchange-Traded Products

Risk and return figures[1]

Index returns					Return (%)					Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Leveraged 2X TWTR Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX USA 50 Index	3.0	27.6	27.6	110.7	148.6	N/A	N/A	27.9	28.5	20.3
Index volatility and risk					**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**
iSTOXX Leveraged 2X TWTR Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX USA 50 Index	18.4	14.1	14.1	22.9	19.9	N/A	N/A	1.8	1.1	0.9
Index to benchmark					**Correlation**					**Tracking error (%)**
iSTOXX Leveraged 2X TWTR 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**
iSTOXX Leveraged 2X TWTR 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]





[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M
[3] STOXX data from Jan. 02, 2015 to Dec. 23, 2022

(USD, net return), all data as of Dec. 31, 2021

Methodology

The iSTOXX Single Stock Leverage Indices are calculated according to the exchange calendar of the underlying stock. The indices aim to replicate performance of a leveraged investment strategy into the inderlying stock adjusted by the interest paid or received, brokerage margin fee and cost of borrowing (for inverse leveraged indices only). The detailed methodology including the calculation formula can be found in our rulebook for strategy indices: www.stoxx.com/indices/rulebooks.html

Quick facts

Weighting	N/A
Cap factor	N/A
No. of components	N/A
Review frequency	N/A
Calculation/distribution	realtime 15 sec
Calculation hours	15:30:00 22:15:00
Base value/base date	1000 as of Jan. 02, 2015
History	Available from Jan. 02, 2015
Inception date	Apr. 09, 2020

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Net Return	USD	CH0533316649	IX2XTWTR	IX2XTWTR INDEX	.IX2XTWTR

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

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