

EURO ISTOXX® 50 FUTURES ROLL DAILY LEVERAGE INDEX

Index description

The EURO iSTOXX® 50 Futures Roll Daily Leverage and EURO iSTOXX® 50 Futures Roll Daily Short Indices replicate a leveraged investment strategy based on the EURO STOXX 50® Futures Roll Index.

Leveraged indices are linked to the changes in the underlying index, applying a leverage factor to movements in the underlying index. Therefore, a positive change of the EURO STOXX 50 Futures Roll Index will result in the corresponding leveraged performance of the EURO iSTOXX 50 Futures Roll Daily Leverage Index compared to the closing level from the last rebalancing.

Short indices are linked inversely to the changes in the underlying index, applying a negative leverage factor to movements in the underlying index. As a result, investing in the EURO iSTOXX 50 Futures Roll Daily Index yields the reverse performance of the EURO STOXX 50 Futures Roll Index, compared to the closing level from the last rebalancing.

Key facts

»Provides an exposure that reflects a strong, bullish conviction on the EURO STOXX 50 Futures Roll Index

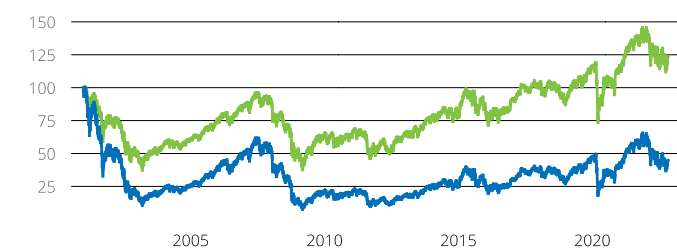
»Liquid underlying

»Serves as an underlying for a variety of financial products such as options, futures and ETFs

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 Futures Roll Daily Leverage Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
EURO STOXX 50 Futures Roll 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				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 Futures Roll Daily Leverage Index	0.0	0.0	0.0	0.0	0.0	N/A	N/A	0.0	0.0	0.0
EURO STOXX 50 Futures Roll 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 (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 Futures Roll Daily Leverage Index	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				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 Futures Roll Daily Leverage Index	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Performance and annual returns³



— EURO iSTOXX® 50 Futures Roll Daily Leverage Index

— EURO STOXX® 50 Futures Roll Index

■ EURO iSTOXX® 50 Futures Roll Daily Leverage Index

■ EURO STOXX® 50 Futures Roll Index

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

³ STOXX data from Dec. 29, 2000 to Oct. 31, 2022

(EUR, excess return), all data as of Oct. 31, 2022

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Methodology

The EURO ISTOXX 50 Futures Roll Daily Leverage Index tracks the performance of a leveraged position in the EURO STOXX 50 Futures Roll Index. A leverage factor of 2 applies; the exposure is rebalanced on a daily basis.

For additional information, please refer to the official iSTOXX Index Methodology Guide:

https://www.stoxx.com/document/Indices/Common/Indexguide/istoxx_index_guide.pdf

Quick facts

Weighting	Free-float market capitalization
No. of components	50
Calculation/distribution	realtime 1 sec
Calculation hours	09:00:00 19:15:00
Base value/base date	1000 as of Dec. 29, 2000
History	Available from Dec. 29, 2000
Inception date	Nov. 29, 2018

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
Excess Return EUR	CH0447007920	IX5FLER	IX5FLER INDEX	.IX5FLER

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

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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.

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.

