

EURO STOXX® 50 DVP FUTURES INDEX

Index description

The EURO STOXX 50 Dividend Points (DVP) Index aims to create an investable index to get exposure to dividend points. The index measures the performance of a hypothetical portfolio in which an equal amount of one- to five-year EUREX listed futures contracts on the EURO STOXX 50 Dividend Points (DVP) is purchased. The futures contracts are fully collateralized by a daily investment into the STR market (Euro Short-Term Rate). The interest earned from this collateralization is reinvested into the futures portfolio on a daily basis.

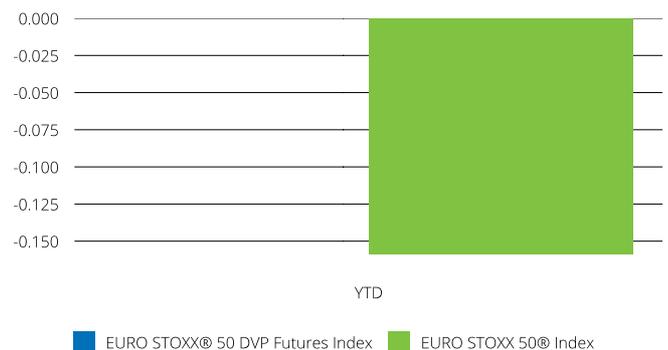
Key facts

- » Dividends - are considered as one of the main sources of performance in a portfolio in the long term
- » Are considered a good hedge against inflation
- » Offer some diversification against a pure equity exposure in the long term
- » Offer an attractive upside due to a structural imbalance in flows: the longer end of the curve tends to be under net selling pressure coming from the issuance of structured products
- » Tend to exhibit lower volatility than equities

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX 50 DVP Futures Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
EURO STOXX 50 Index	9.0	-15.8	-14.9	0.4	-1.5	N/A	N/A	-14.9	0.1	-0.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO STOXX 50 DVP Futures Index	0.0	0.0	0.0	0.0	0.0	N/A	N/A	0.0	0.0	0.0
EURO STOXX 50 Index	19.6	24.7	23.9	24.5	20.8	N/A	N/A	-0.6	0.0	0.0
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX 50 DVP Futures 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				
EURO STOXX 50 DVP Futures 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



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

² Based on EURIBOR1M

³ STOXX data from Jun. 26, 2008 to Oct. 31, 2016

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

STRATEGY INDICES

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Methodology

An equal number of five DVP futures contracts, covering the next five annual maturities, constitutes the index. Returns from futures contracts held and their collateralization are reinvested on a daily basis. Once a year in December, when the nearest futures contract in the index expires, a new contract is introduced ensuring five-year maturity coverage.

Quick facts

Review frequency	Annually (Dec.)
Calculation/distribution	Price (EUR): realtime (every 15 seconds)
Calculation hours	Realtime: 9:00 am 6:00 pm CET
Base value/base date	1,000 as of Jun. 26, 2008
History	Available daily back to Jun. 26, 2008
Inception date	Apr. 13, 2010

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
Total Return EUR	CH0109185402	SX5EDFT	SX5EDFT INDEX	.SX5EDFT
Total Return EUR	CH0109185402	SX5EDFT	SX5EDFT INDEX	.SX5EDFT

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

Weighting scheme EURO STOXX 50 DVP Futures

CONTACT DETAILS

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

