EURO ISTOXX® BANKS FUTURES LEVERAGE LONG 7X INDEX

Index description

The EURO iSTOXX Banks Futures Leverage Long and Short Indices replicate a leveraged investment strategy based on the EURO STOXX Banks Futures Switch ER Index. Leveraged indices apply a leverage factor to movements in the underlying index. Therefore, a positive change of the underlying index will result in the corresponding leveraged performance in this index. Short indices are linked inversely to the changes in the underlying index, applying a negative leverage factor to movements in the underlying index. Therefore, investing in short indices yields the reverse performance of the underlying index.

Key facts

»Provides an enhanced exposure to the EURO STOXX Banks Futures Switch Index.

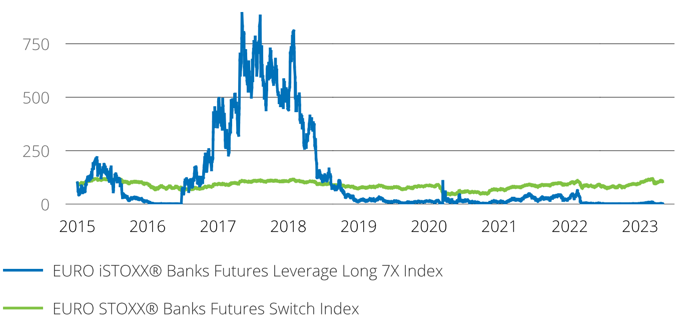
»Serves as an underlying for a variety of financial products.

»EUR Excess Return available.

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX Banks Futures Leverage Long 7X Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
EURO STOXX Banks Futures Switch 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]**				
EURO iSTOXX Banks Futures Leverage Long 7X Index	0.0	0.0	0.0	0.0	0.0	N/A	N/A	0.0	0.0	0.0
EURO STOXX Banks Futures Switch Index	0.0	0.0	0.0	0.0	0.0	N/A	N/A	0.0	0.0	0.0
Index to benchmark	**Correlation**					**Tracking error (%)**				
EURO iSTOXX Banks Futures Leverage Long 7X 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 iSTOXX Banks Futures Leverage Long 7X Index	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

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 Apr. 28, 2023

(EUR, excess return), all data as of Apr. 28, 2023

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Methodology

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Quick facts

Weighting	Alternative weighting schema
Cap factor	N/A
No. of components	Variable
Review frequency	N/A
Calculation/distribution	Realtime 1 sec
Calculation hours	00:00:00 19:15:00
Base value/base date	1000 as of September. 12, 2022
History	Available from September. 12, 2022
Inception date	September. 22, 2022

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

CONTACT DETAILS

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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.