LEVERAGE INDICES

EURO STOXX® 50 DAILY LEVERAGE INDEX

Index description

The EURO STOXX® 50 Daily Leverage Index aims to replicate the daily performance of the EURO STOXX 50® Index with a multiplicative factor.

Key facts

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

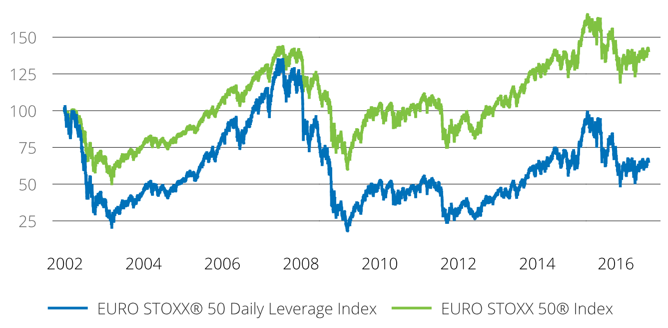
» Includes a liquidity spread over overnight interest rates as financing cost of the leveraged position

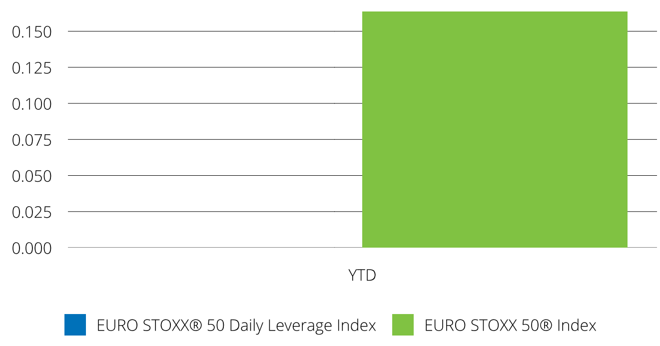
» Serves as an underlying for a variety of financial products such as options, futures, and ETFs

Risk and return figures[1]

Index returns					Return (%)					Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX 50 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 Index	1.8	16.3	18.8	62.7	44.2	N/A	N/A	19.0	17.8	7.7
Index volatility and risk					**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**
EURO STOXX 50 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 Index	6.8	16.6	19.4	20.5	21.0	N/A	N/A	0.9	0.8	0.4
Index to benchmark					**Correlation**					**Tracking error (%)**
EURO STOXX 50 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**
EURO STOXX 50 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 returns[3]





[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M
[3] STOXX data from Dec. 27, 2001 to Oct. 31, 2016

(EUR, total return - gr), all data as of Apr. 28, 2023

Methodology

The return of the EURO STOXX® 50 Daily Leverage Index is observed daily. Multiple times this return (as stated in the index name) constitutes the main driver of return in the EURO STOXX® 50 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

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Total Return - EUR	CH0148421446	SX5DLG	SX5DLG INDEX	.SX5DLG
Total Return - EUR	CH0148421446	SX5DLG	SX5DLG INDEX	.SX5DLG
Total Return - EUR	CH0148421446	SX5DLG	SX5DLG INDEX	.SX5DLG
Total Return - EUR	CH0148421446	SX5DLG	SX5DLG INDEX	.SX5DLG
Total Return - USD	CH0184409511	SX5GUDL	SX5GUDL INDEX	.SX5GUDL
Total Return - USD	CH0184409511	SX5GUDL	SX5GUDL INDEX	.SX5GUDL

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

CONTACT DETAILS
STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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.