

ISTOXX® LEVERAGED 3X ZM INDEX

Index description

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

Key facts

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

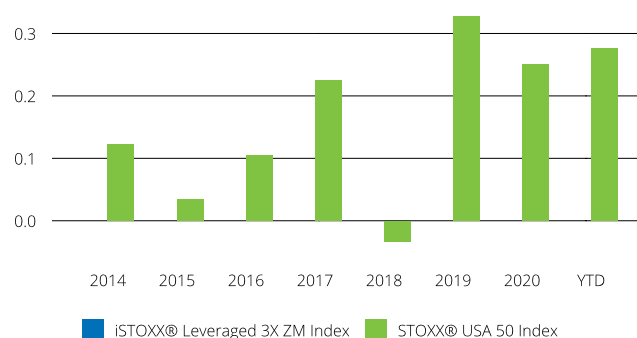
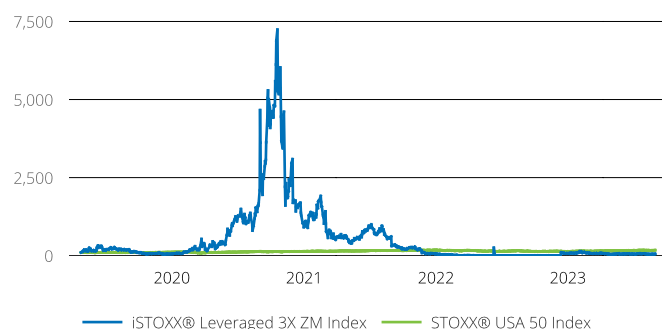
»Is calculated net of brokerage margin fee and financing cost

»Serves as an underlying for Exchange-Traded Products

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Leveraged 3X ZM 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				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Leveraged 3X ZM 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 (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Leveraged 3X ZM 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				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Leveraged 3X ZM Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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 Apr. 24, 2019 to Aug. 31, 2023

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

ISTOXX INDICES

ISTOXX® LEVERAGED 3X ZM INDEX

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 underlying 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 Apr. 24, 2019
History	Available from Apr. 24, 2019
Inception date	Feb. 17, 2021

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	CH0594852060	IX3XZM	IX3XZM INDEX	.IX3XZM

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

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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

