ISTOXX INDICES

EURO ISTOXX 50 DAILY SHORT

Index description

The EURO iSTOXX 50 Daily Short Index replicates a pure leverage investment strategy based on the EURO STOXX 50® Index.

Short indices are linked inversely to the changes in the underlying index, applying a negative lev-erage factor to its movements. Therefore, investing in the EURO iSTOXX 50 Daily Short Index yields the reverse performance of the EURO STOXX 50 compared to the closing level applicable at the last rebalancing.

A leverage factor of 1 applies in the case of the EURO iSTOXX 50 Daily Short Index.

Key facts

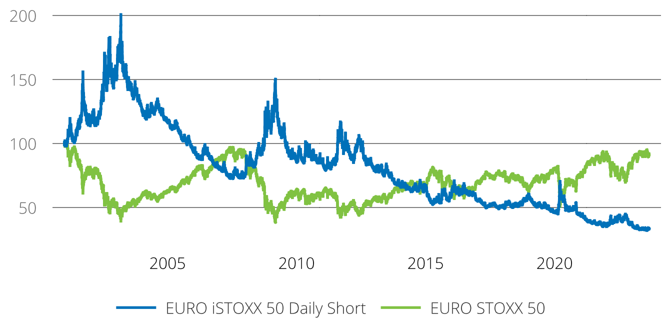
Â» Provides a mechanism to short the EURO STOXX 50 Index, a highly liquid underlying

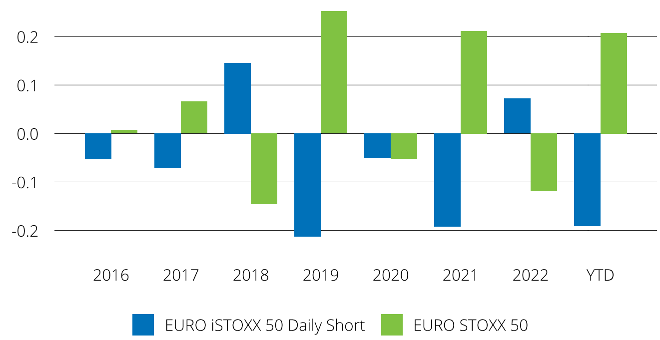
Â» Developed for investors with a good appetite for risk

Risk and return figures[1]

Index returns					Return (%)					Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 Daily Short	3.9	-13.1	-20.4	-31.7	-36.8	N/A	N/A	-20.5	-12.0	-8.9
EURO STOXX 50	-3.9	20.7	22.2	31.3	26.7	N/A	N/A	22.4	9.6	4.9
Index volatility and risk					**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**
EURO iSTOXX 50 Daily Short	N/A	N/A	16.8	19.2	21.2	N/A	N/A	-1.4	-0.7	-0.4
EURO STOXX 50	N/A	N/A	16.8	19.2	21.2	N/A	N/A	1.0	0.4	0.2
Index to benchmark					**Correlation**					**Tracking error (%)**
EURO iSTOXX 50 Daily Short	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 50 Daily Short	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, 2001 to Aug. 31, 2023

(EUR), all data as of Aug. 31, 2023

ISTOXX INDICES

EURO ISTOXX 50 DAILY SHORT

Methodology

The EURO iSTOXX 50 Daily Short Index tracks the performance of an inverse leveraged position in the EURO STOXX 50 Index. A leverage factor of 1 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/documents/stoxxnet/Documents/Indices/Common/Indexguide/istoxx_index_guide.pdf)

Quick facts

Weighting	Fixed; -100% allocated to EURO STOXX 50
No. of components	1
Review frequency	Daily
Calculation/distribution	realtime
Calculation hours	09:00:00 19:15:00
Base value/base date	100000 as of Jan. 31, 2011
History	Available daily back to Jan. 2, 2001
Inception date	Apr. 25, 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
Price	EUR	CH0313264423	IX5ES	IX5ES INDEX	.IX5ES
Net Return	EUR	CH0313264431	IX5TSN	nan	.IX5TSN
Gross Return	EUR	CH0313264449	IX5TS	nan	.IX5TS
Price	USD	CH0313264456	IX5KS	IX5KS INDEX	.IX5KS
Net Return	USD	CH0313264464	IX5US	nan	.IX5US
Gross Return	USD	CH0313264472	IX5GUS	nan	.IX5GUS

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