BLUE CHIP INDICES

EURO STOXX 50 FUTURES SWITCH

Index description

The EURO STOXX 50 Futures Switch Indices replicate a hypothetical portfolio of a series of long position EURO STOXX 50 futures contracts traded on Eurex. The portfolio is invested into the first nearby futures contract and then switched to the next nearby contract on the fourth day preceding the expiry date of the futures contract series, which is the third Friday in March, June, September and December.

The excess return index replicates the financial outcome of a portfolio switching the 1st nearby STOXX index futures contract into the 2nd nearby contract; the total return index, in addition, replicates the remuneration of the cash component at risk-free rate.

Key facts

»Offers an alternative way to replicate the returns of the EURO STOXX 50 Index without need for physical investment as the replication is via futures.

»Used as an underlying for EURO iSTOXX 50 Futures Leverage Long and Short Indices.

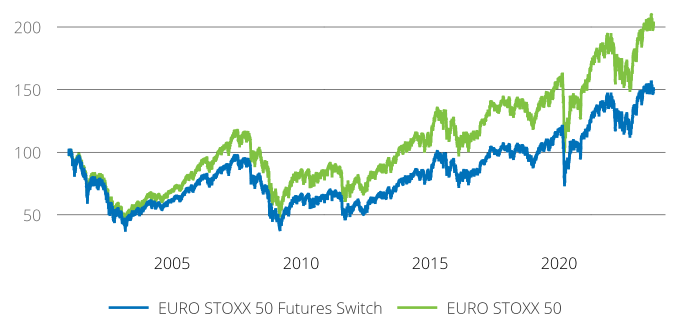
»History available from 2000.

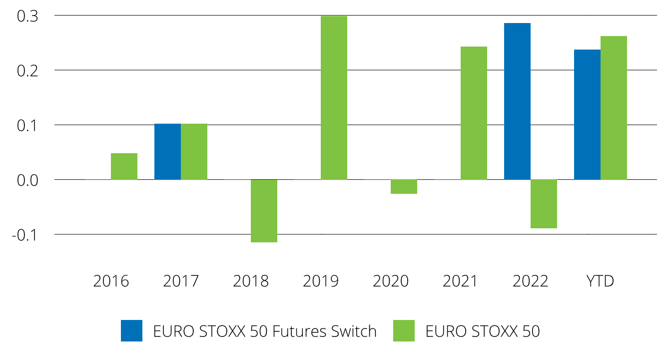
»EUR Total Return and Excess Return available.

Risk and return figures[1]

Index returns					**Return (%)**					**Annualized return (%)**
	Last month	**YTD**	**1Y**	**3Y**	**5Y**	**Last month**	**YTD**	**1Y**	**3Y**	**5Y**
EURO STOXX 50 Futures Switch	-4.1	15.0	23.7	42.5	48.0	N/A	N/A	24.1	12.7	8.3
EURO STOXX 50	-3.8	26.2	26.3	43.6	47.7	N/A	N/A	26.5	12.9	8.2
Index volatility and risk					**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**
EURO STOXX 50 Futures Switch	N/A	N/A	17.3	19.3	21.4	N/A	N/A	1.0	0.6	0.4
EURO STOXX 50	N/A	N/A	16.8	19.2	21.1	N/A	N/A	1.2	0.6	0.4
Index to benchmark					**Correlation**					**Tracking error (%)**
EURO STOXX 50 Futures Switch	0.0	0.1	0.0	-0.0	0.0	0.0	21.4	23.0	27.3	29.8
Index to benchmark					**Beta**					**Annualized information ratio**
EURO STOXX 50 Futures Switch	0.0	0.1	0.0	-0.0	0.0	0.0	-1.1	-0.4	-0.1	-0.1

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

Methodology

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Quick facts

Weighting	Alternative weighting schema (index of index strategy)
Cap factor	N/A
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Realtime 1 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	1000 as of December. 29, 2000
History	Available from December. 29, 2000
Inception date	August. 30, 2022

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
Excess Return	EUR	CH1169655581	SX5EFSER	SX5EFSER INDEX	.SX5EFSER
Total Return	EUR	CH1169655599	SX5EFSTR	SX5EFSTR INDEX	.SX5EFSTR

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

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.