

EURO ISTOXX 50 FUTURES LEVERAGED

Index description

The EURO iSTOXX 50 Futures Leveraged Index aims to achieve a leveraged exposure to the EURO STOXX 50® Index with no requirement to raise additional capital for reinvestment in the underlying index. It accomplishes that by combining a 100% long position in the equity index with an additional long position in a futures-rolling strategy, in this case a 50% exposure to the EURO STOXX 50® Traded Futures Roll Index.

Key facts

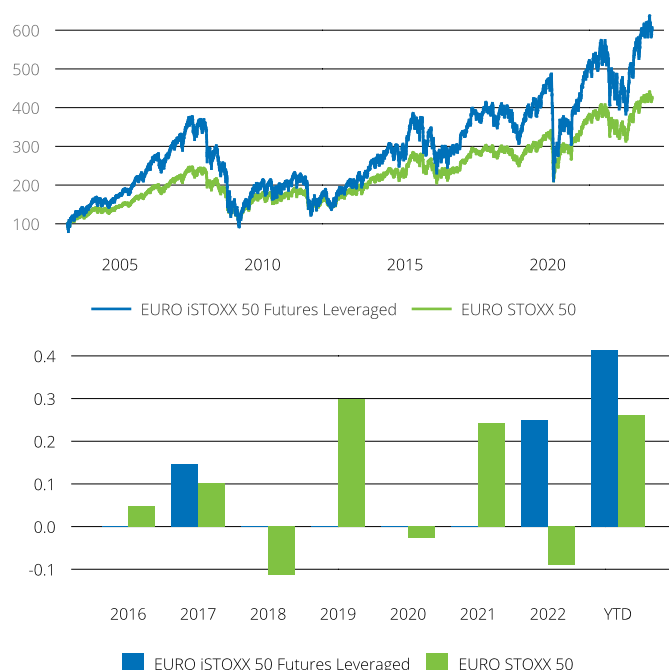
- » Innovative way to leverage
- » No additional capital raising required for the leverage
- » Liquid assets

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 Futures Leveraged	-5.7	25.6	40.9	69.0	57.6	N/A	N/A	41.5	19.4	9.7
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 iSTOXX 50 Futures Leveraged	N/A	N/A	25.0	29.0	32.8	N/A	N/A	1.2	0.6	0.3
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 iSTOXX 50 Futures Leveraged	0.0	0.0	0.0	-0.0	0.0	0.0	0.0	0.0	29.7	35.7
Index to benchmark	Beta					Annualized information ratio				
EURO iSTOXX 50 Futures Leveraged	0.0	0.0	0.0	-0.0	0.0	0.0	0.0	0.0	-0.1	0.0

ISTOXX INDICES

EURO ISTOXX 50 FUTURES LEVERAGED

Performance and annual returns⁴

Methodology

The EURO ISTOXX 50 Futures Leveraged Index is tracking the performance of a 100% position in the EURO STOXX 50 Index combined with a 50% exposure to the EURO STOXX 50 Traded Futures Roll Index.

The index is re-balanced on a quarterly basis after close of trading on the third Friday in March, June, September and December, respectively.

Six versions of the index are available (all of them in EUR), resulting from all possible combinations of the index versions of the underlying indices: Price, Net Return and Gross Return for the EURO STOXX 50 Index; Total Return and Excess Return for the EURO STOXX 50 Traded Futures Roll Index.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Total Return - EUR	CH0375333561	SX5FLTNR	nan	.SX5FLTNR
Total Return - EUR	CH0375452858	SX5FLTP	nan	.SX5FLTP
Total Return - EUR	CH0375452916	SX5FLTGR	nan	.SX5FLTGR
Excess Return - EUR	CH0375452932	SX5FLEP	SX5FLEP INDEX	.SX5FLEP
Excess Return - EUR	CH0375452973	SX5FLENR	SX5FLENR INDEX	.SX5FLENR
Excess Return - EUR	CH0375453013	SX5FLEGR	SX5FLEGR INDEX	.SX5FLEGR

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

Quick facts

Weighting	Fixed; 100% allocated to EURO STOXX 50 and 50% to EURO ISTOXX
No. of components	2
Review frequency	Quarterly
Calculation/distribution	According to selected version (Price, Net Return or Gross Return)
Calculation hours	9:0019:15 CET
Base value/base date	1000 as of Feb. 28, 2003
History	Available daily back to Feb. 28, 2003
Inception date	Aug. 16, 2017

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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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.

⁴ STOXX data from Feb. 28, 2003 to Aug. 31, 2023

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