

FTSE MIB Daily Short and Leveraged Real Time Indices

Data as at: 31 October 2024

The FTSE MIB Short and Leveraged Real Time Index Series is designed to replicate a multiple of the performance which an investor experiences when they track the underlying reference index, with a daily reset of the leverage or short. The index series applies stop losses to limit downside risk during extreme market conditions.

The following variations are contained within the series:

- FTSE MIB Daily Leveraged RT Net-of-Tax (Lux) TR (x2)
- FTSE MIB Daily Super Leveraged RT Net-of-Tax (Lux) TR (x3)
- FTSE MIB Daily Ultra Leveraged RT Net-of-Tax (Lux) TR (x4)
- FTSE MIB Daily Short Strategy RT Gross TR (-1x)
- FTSE MIB Daily Super Short Strategy RT Gross TR (-2x)
- FTSE MIB Daily Ultra Short Strategy RT Gross TR (-3x)

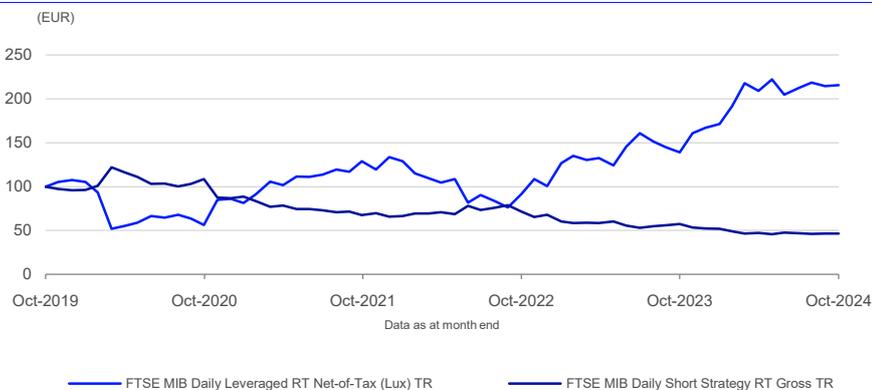
The Daily Leveraged indices take into account the main components of the performance of daily leveraged investment strategies:

- Capital gains/losses associated with the underlying equity securities
- Cash dividends paid by the underlying equity securities
- Finance cost of the capital raised to lever the portfolio
- Liquidity spread to reflect the additional cost of sourcing long term liquidity
- Index rebalancing costs (where applicable to certain markets)

The Daily Short indices take into account the main components of performance from daily shorting investment strategies:

- Capital gains/losses associated with the underlying equity securities
- Cash dividends paid by the underlying securities
- Interest earned on the initial capital as well as proceeds of the short sale
- Stock borrowing costs

5-Year Performance - Daily Leverage vs Daily Short



FEATURES

Coverage

Daily Leveraged and Short versions of the FTSE MIB Index.

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying index are free-float weighted to ensure that only the investable opportunity set is included within the indexes.

Liquidity

Stocks in the underlying index are screened to ensure that the indexes are tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website. We recommend investors read the rules relating to these indexes.

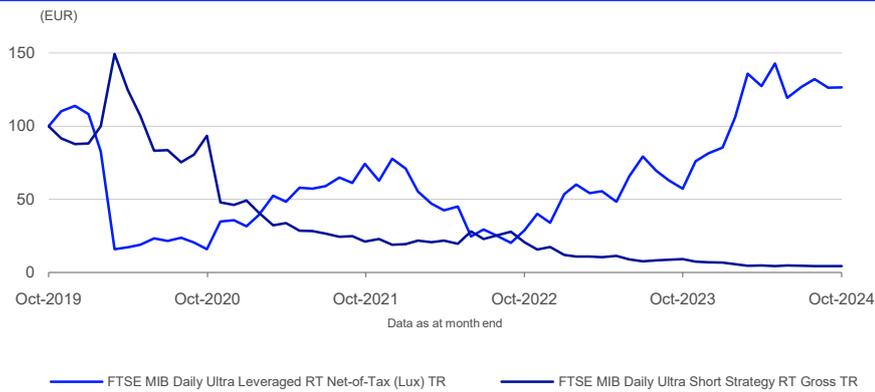
Availability

The indexes are calculated based on total return methodologies, both real time and end-of-day.

5-Year Performance - Daily Super Leverage vs Daily Super Short



5-Year Performance - Daily Ultra Leverage vs Daily Ultra Short



Performance and Volatility

Index (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE MIB Daily Leveraged RT Net-of-Tax (Lux) TR	1.6	3.1	29.2	55.3	67.5	115.7	18.8	16.6	26.9	34.5	45.4
FTSE MIB Daily Super Leveraged RT Net-of-Tax (Lux) TR	1.0	1.8	40.9	84.4	76.5	96.4	20.9	14.5	40.4	52.3	72.4
FTSE MIB Daily Ultra Leveraged RT Net-of-Tax (Lux) TR	-0.3	-0.7	55.2	120.9	70.5	26.5	19.5	4.8	54.2	70.7	105.1
FTSE MIB Daily Short Strategy RT Gross TR	-0.5	-1.3	-11.1	-18.6	-31.2	-53.4	-11.7	-14.2	13.4	16.8	20.2
FTSE MIB Daily Super Short RT Gross TR	-2.5	-5.5	-24.8	-37.4	-60.1	-83.9	-26.4	-30.6	26.8	33.4	39.3
FTSE MIB Daily Ultra Short Strategy RT Gross TR	-5.1	-10.5	-37.3	-52.7	-79.3	-95.6	-40.8	-46.5	40.1	49.8	57.7

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance

Index % (EUR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE MIB Daily Leveraged RT Net-of-Tax (Lux) TR	-1.0	23.4	-22.7	32.4	-28.6	71.2	-19.8	55.4	-24.8	66.1
FTSE MIB Daily Super Leveraged RT Net-of-Tax (Lux) TR	-9.0	23.9	-41.9	47.7	-42.7	116.7	-43.6	86.6	-40.9	102.6
FTSE MIB Daily Ultra Leveraged RT Net-of-Tax (Lux) TR	-20.6	16.3	-61.3	61.6	-55.6	168.5	-68.8	118.5	-56.5	140.7
FTSE MIB Daily Short Strategy RT Gross TR	-7.8	-19.5	-3.5	-17.3	10.4	-27.6	-9.7	-24.3	3.4	-22.7
FTSE MIB Daily Super Short RT Gross TR	-19.3	-39.1	-14.7	-32.7	18.3	-48.5	-27.1	-43.7	0.5	-43.6
FTSE MIB Daily Ultra Short Strategy RT Gross TR	-32.9	-56.9	-31.1	-46.4	22.7	-64.1	-47.3	-59.2	-8.2	-59.8

INFORMATION

Index Universe

FTSE MIB Index

Index Launch

January 2012

Base Date

30 December 2011

Base Value

10,000

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

EUR

History

29 December 2006

Return/Risk Ratio and Drawdown

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE MIB Daily Leveraged RT Net-of-Tax (Lux) TR	2.0	0.5	0.4	0.3	-21.8	-47.6	-68.1	-68.1
FTSE MIB Daily Super Leveraged RT Net-of-Tax (Lux) TR	2.1	0.4	0.2	0.1	-31.9	-65.1	-84.3	-86.4
FTSE MIB Daily Ultra Leveraged RT Net-of-Tax (Lux) TR	2.2	0.2	0.0	0.0	-41.2	-78.1	-93.6	-96.7
FTSE MIB Daily Short Strategy RT Gross TR	-1.4	-0.7	-0.7	-0.7	-21.2	-43.9	-68.4	-77.4
FTSE MIB Daily Super Short RT Gross TR	-1.4	-0.8	-0.8	-0.8	-40.8	-72.0	-92.2	-96.8
FTSE MIB Daily Ultra Short Strategy RT Gross TR	-1.3	-0.8	-0.8	-0.8	-56.5	-87.3	-98.4	-99.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

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