

# FTSE MIB Daily Short and Leveraged Real Time Indices

Data as at: 29 May 2026

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)

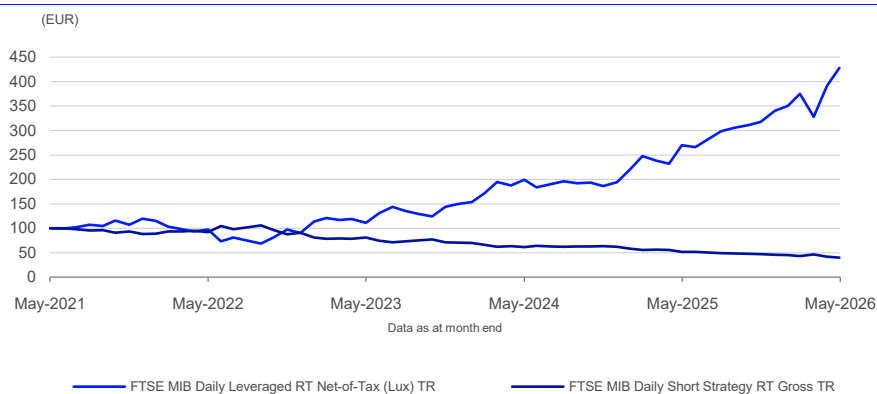
The Daily Leveraged indices take into account the main components of the performance of daily leveraged investment strategies:

- 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.

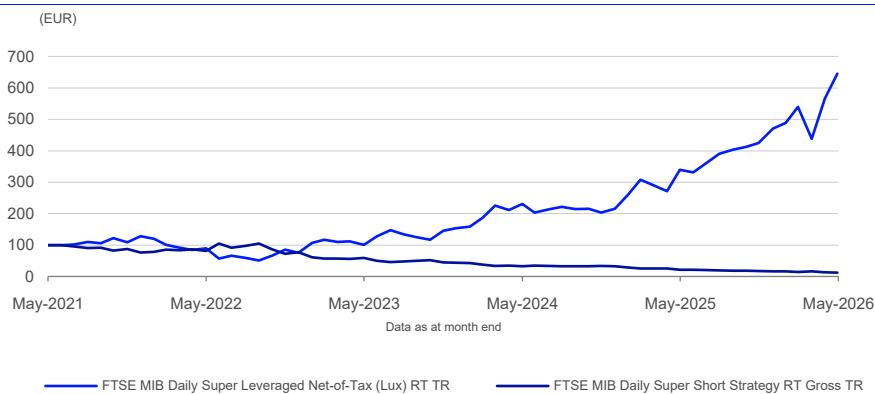
### Transparency

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

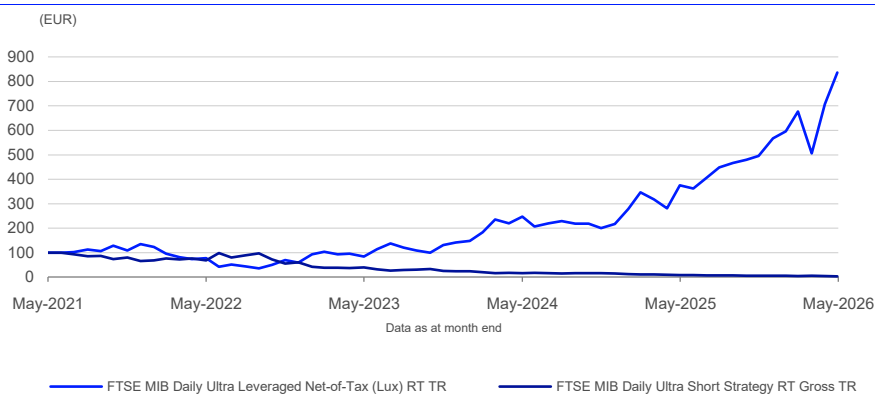
### Availability

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	14.1	34.7	25.6	58.6	284.4	328.0	56.7	33.8	31.3	35.2	31.8
FTSE MIB Daily Super Leveraged Net-of-Tax (Lux) RT TR	19.5	51.9	37.1	90.3	537.6	545.3	85.4	45.2	46.9	53.4	48.2
FTSE MIB Daily Ultra Leveraged Net-of-Tax (Lux) RT TR	23.7	68.8	47.6	122.8	902.8	736.9	115.6	52.9	62.6	72.2	65.1
FTSE MIB Daily Short Strategy RT Gross TR	-7.9	-15.2	-12.4	-22.4	-50.5	-60.0	-20.9	-16.7	15.6	17.2	15.4
FTSE MIB Daily Super Short Strategy RT Gross TR	-16.6	-29.9	-24.9	-42.3	-79.2	-87.7	-40.8	-34.2	31.3	34.1	30.6
FTSE MIB Daily Ultra Short Strategy RT Gross TR	-25.4	-43.0	-36.7	-58.2	-91.9	-96.8	-56.8	-49.8	47.0	50.9	45.6

\* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE MIB Daily Leveraged RT Net-of-Tax (Lux) TR	-22.7	32.4	-28.6	71.2	-19.8	55.4	-24.8	66.1	29.8	75.5
FTSE MIB Daily Super Leveraged Net-of-Tax (Lux) RT TR	-41.9	47.7	-42.7	116.7	-43.6	86.6	-40.9	102.6	40.7	118.2
FTSE MIB Daily Ultra Leveraged Net-of-Tax (Lux) RT TR	-61.3	61.6	-55.6	168.5	-68.8	118.5	-56.5	140.7	53.7	161.9
FTSE MIB Daily Short Strategy RT Gross TR	-3.5	-17.3	10.4	-27.6	-9.7	-24.3	3.4	-22.7	-11.4	-26.9
FTSE MIB Daily Super Short Strategy RT Gross TR	-14.7	-32.7	18.3	-48.5	-27.1	-43.7	0.5	-43.6	-25.7	-49.3
FTSE MIB Daily Ultra Short Strategy RT Gross TR	-31.1	-46.4	22.7	-64.1	-47.3	-59.2	-8.2	-59.8	-39.0	-66.0

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	1.9	1.6	1.1	0.6	-18.9	-32.9	-47.6	-68.1
FTSE MIB Daily Super Leveraged Net-of-Tax (Lux) RT TR	2.0	1.6	0.9	0.4	-27.6	-46.1	-65.1	-84.3
FTSE MIB Daily Ultra Leveraged Net-of-Tax (Lux) RT TR	2.0	1.6	0.8	0.3	-35.6	-57.3	-78.1	-93.6
FTSE MIB Daily Short Strategy RT Gross TR	-1.4	-1.2	-1.1	-0.9	-25.0	-50.7	-63.1	-84.5
FTSE MIB Daily Super Short Strategy RT Gross TR	-1.4	-1.2	-1.1	-0.9	-46.0	-79.4	-89.0	-98.5
FTSE MIB Daily Ultra Short Strategy RT Gross TR	-1.2	-1.1	-1.1	-0.9	-62.1	-92.0	-97.2	-99.9

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

Drawdown - based on daily data

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Data definitions available from  
info@ftserussell.com

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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659