

# FOR IMMEDIATE RELEASE

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## EURO STOXX 50 FUTURES ROLL INDEX TO UNDERLIE ETF IN CANADA

ZURICH (Dec. 7, 2016) - STOXX Ltd., the operator of Deutsche Boerse Group's index business, and a global provider of innovative and tradable index concepts, today announced that the EURO STOXX 50 Futures Roll Index has been licensed to Horizons ETFs Management (Canada) Inc. to serve as the underlying index for an exchange-traded fund (ETF) in Canada. The ETF is listed on the Toronto Stock Exchange today. Horizons ETFs Management (Canada) Inc. is a member of the Mirae Asset Global Investments Group.

"With 81 million traded contracts in the third quarter of 2016, the EURO STOXX 50 futures contracts are the second most traded index futures contracts worldwide," said Matteo Andreetto, chief executive officer, STOXX Limited. "The EURO STOXX 50 Futures Roll Index offers market participants an effective and transparent tool to participate from the returns of these highly liquid futures contracts through an index concept."

"When we were looking for a European index solution for our clients, our first choice was to use the EURO STOXX 50 Index," said Steven Hawkins, president and co-chief executive officer at Horizons ETFs Management (Canada) Inc. "In our view, it is the world's best benchmark for large-cap Eurozone equities. We are very pleased to partner with STOXX Ltd. in providing index exposure to the EURO STOXX 50 Futures Roll Index, which we think is the optimal way for Canadian investors to get low-cost, correlated exposure to the total returns of the EURO STOXX 50."

The EURO STOXX 50 Futures Roll Index replicates 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 rolled into the next nearby contract over the four days preceding the expiry date of the futures contracts series, which is the third Friday in March, June, September and December. The roll period works as follows: until the Monday preceding the third Friday of a roll month, all of the index value is allocated to the first nearby futures contract. Starting Monday night, on a daily basis for four days, one fourth of the index value is shifted into the next nearby contract. With the open of trading on Friday morning, the roll is complete and the entire index value is allocated to the next nearby contract. The index value is representative of the hypothetically invested amount.

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The EURO STOXX 50 Futures Roll Index is available in a total return and excess return version in euro, and calculated at the end of day. Daily historical data is available back to Dec. 29, 2000.

Please visit [www.stoxx.com](http://www.stoxx.com) for further information.

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Note to Editors:

About STOXX Limited

STOXX Ltd. is a global index provider, currently calculating a global, comprehensive index family of over 7,500 strictly rules-based and transparent indices. Best known for the leading European equity indices EURO STOXX 50, STOXX Europe 50 and STOXX Europe 600, STOXX Ltd. maintains and calculates the STOXX Global index family which consists of total market, broad and blue-chip indices for the regions Americas, Europe, Asia/Pacific and sub-regions Latin America and BRIC (Brazil, Russia, India and China) as well as global markets.

To provide market participants with optimal transparency, STOXX indices are classified into three categories. Regular "STOXX" indices include all standard, theme and strategy indices that are part of STOXX's integrated index family and follow a strict rules-based methodology. The "iSTOXX" brand typically comprises less standardized index concepts that are not integrated in the STOXX Global index family, but are nevertheless strictly rules-based. While indices that are branded "STOXX" and "iSTOXX" are developed by STOXX for a broad range of market participants, the "STOXX Customized" brand covers indices that are specifically developed for clients and do not carry the STOXX brand in the index name.

STOXX indices are licensed to more than 500 companies around the world as underlyings for Exchange Traded Funds (ETFs), futures and options, structured products and passively managed investment funds. Three of the top ETFs in Europe and approximately 25% of all assets under management are based on STOXX indices. STOXX Ltd. holds Europe's number one and the world's number two position in the derivatives segment.

STOXX is part of Deutsche Boerse Group, and markets the DAX indices. [www.stoxx.com](http://www.stoxx.com)

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