

EURO STOXX® 50 PUTWRITE INDEX

Index description

The EURO STOXX 50 PutWrite Index replicates the performance of a collateralized put option strategy.

Key facts

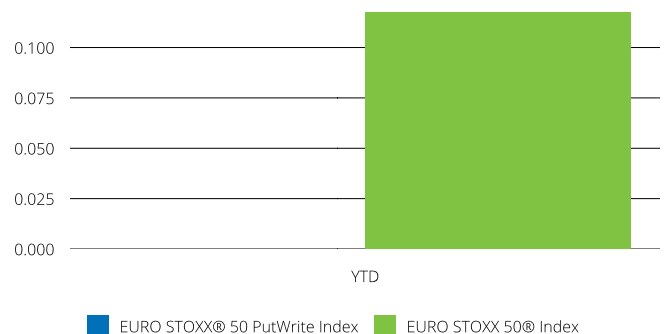
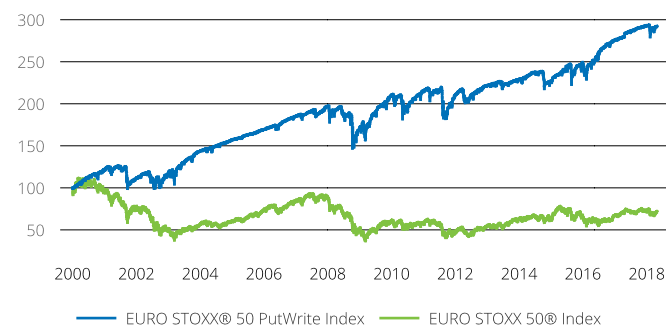
» Provides investors with an objective benchmark for a collateralized put (or reverse-convertible) strategy

» Highly liquid and easy to replicate because it is based on money market investments and EUREX options on the EURO STOXX 50 Index, the most liquid listed options in Europe

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX 50 PutWrite Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
EURO STOXX 50 Index	1.8	11.7	8.0	27.3	23.2	N/A	N/A	8.1	8.5	4.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO STOXX 50 PutWrite Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
EURO STOXX 50 Index	14.4	14.9	22.4	24.5	21.0	N/A	N/A	0.3	0.3	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX 50 PutWrite Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX 50 PutWrite Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

Performance and annual returns³



¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

³ STOXX data from Dec. 30, 1999 to Apr. 30, 2018

(EUR, total return), all data as of Feb. 28, 2023

STRATEGY INDICES

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Methodology

The index is based on a quarterly scheme with monthly put option tranches, i.e.

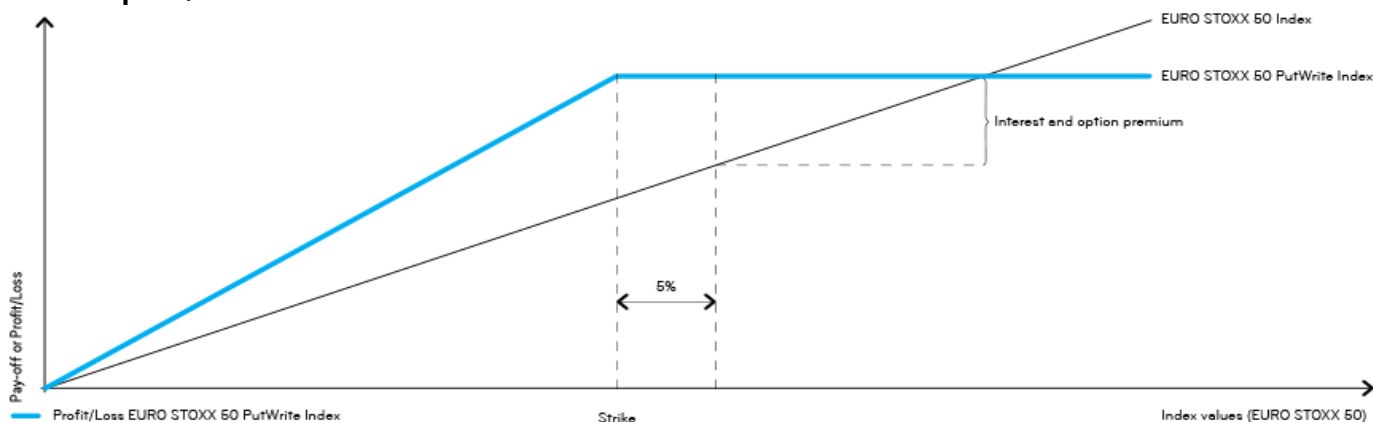
- » the investment notional is invested into the three-month Euribor market;
- » monthly put options are written in three tranches;
- » intra-quarter put options are cash settled by borrowing in the one-month Euribor market if necessary

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Total Return EUR	CH0106231670	SX5E3P	SX5E3P INDEX	.SX5E3P
Total Return EUR	CH0106231670	SX5E3P	SX5E3P INDEX	.SX5E3P

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

PutWrite profit/loss scheme



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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.

