BLUE-CHIP INDICES EURO STOXX 50® INDEX

Index description

The EURO STOXX 50 is derived from the EURO STOXX index and represents the performance of the 50 largest companies among the 20 supersectors in terms of free-float market capitalization in the Eurozone. The index has a fixed number of components and is part of the STOXX blue-chip index family. The index captures about 60% of the free-float market cap of the EURO STOXX Total Market Index (TMI).

Key facts

»One of the most liquid indices for the Eurozone: serves as underlying for financial products (options, futures, ETFs) and for benchmarking purposes.

»Well-known and serves as an underlying not only for several subindices but also for many strategy indices, such as the EURO STOXX 50 Risk Control Indices and Dividend Point products.

»Buffers are used to achieve the fixed number of components and to maintain stability of the indices by controlling index composition changes.

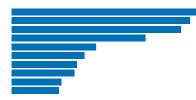
»Selection methodology ensures a stable and up-to-date index composition. Fast-exit rules ensure the index accurately represents the performance of only the largest and most liquid companies in a sector.

»Weighted by free-float market cap.

Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | Component weight (%) | | Turnover (%) | |
|---------------------|----------------------|------------|----------------------|--------|---------|----------------------|---------|--------------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| EURO STOXX 50 Index | 4,617.7 | 3,522.3 | 70.4 | 53.5 | 289.9 | 15.9 | 8.2 | 0.5 | 3.9 |
| EURO STOXX Index | 8,032.9 | 5,712.4 | 19.6 | 7.9 | 289.9 | 1.8 | 5.1 | 0.0 | 2.9 |

Supersector weighting (top 10)



15.7% Technology 14.5% Consumer Products & Services 13.7% Industrial Goods & Services 10.8% Banks 6.9% Health Care 5.9% Insurance 5.3% Energy 5.1% Automobiles & Parts 4.0% Chemicals 3.8% Food, Beverage & Tobacco

Country weighting

| 41.1% France |
|-------------------|
| 26.5% Germany |
| 13.8% Netherlands |
| 6.6% Italy |
| 6.6% Spain |
| 2.3% Ireland |
| 1.8% Finland |
| 1.5% Belgium |
| |

Risk and return figures¹

| | | | I | Return (%) | | | Anr | nualized ret | urn (%): |
|-----------------------------|-----------------------------------|---|---|---|--|--|--|---|--|
| Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | ЗY | 5Y |
| 2.7 | 21.8 | 30.4 | 31.3 | 19.5 | N/A | N/A | 30.7 | 9.6 | 3.7 |
| 3.0 | 18.5 | 24.0 | 25.7 | 13.7 | N/A | N/A | 24.2 | 8.0 | 2.6 |
| Annualized volatility (%) | | | | | | Annu | alized Shar | pe ratio² | |
| 19.4 | 19.6 | 22.5 | 23.0 | 23.8 | N/A | N/A | 1.2 | 0.4 | 0.2 |
| 17.4 | 18.6 | 21.8 | 21.9 | 22.7 | N/A | N/A | 1.0 | 0.3 | 0.1 |
| | Correlation Tracking e | | | | | | error (%) | | |
| 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 3.3 | 2.3 | 2.2 | 2.5 | 2.6 |
| Beta Annualized information | | | | | | | tion rati | | |
| 1.1 | 1.0 | 1.0 | 1.0 | 1.0 | -0.9 | 2.2 | 2.3 | 0.7 | 0.5 |
| | 2.7 3.0 19.4 17.4 1.0 | 2.7 21.8 3.0 18.5 19.4 19.6 17.4 18.6 1.0 1.0 | 2.7 21.8 30.4 3.0 18.5 24.0 19.4 19.6 22.5 17.4 18.6 21.8 1.0 1.0 1.0 | Last month YTD 1Y 3Y 2.7 21.8 30.4 31.3 3.0 18.5 24.0 25.7 Annualized v 19.6 22.5 23.0 17.4 18.6 21.8 21.9 10 1.0 1.0 1.0 | 2.7 21.8 30.4 31.3 19.5 3.0 18.5 24.0 25.7 13.7 Annualized volatility (%) 19.4 19.6 22.5 23.0 23.8 17.4 18.6 21.8 21.9 22.7 Correlation 1.0 1.0 1.0 1.0 Beta | Last month YTD 1Y 3Y 5Y Last month 2.7 21.8 30.4 31.3 19.5 N/A 3.0 18.5 24.0 25.7 13.7 N/A Annualized volatility (%) 19.4 19.6 22.5 23.0 23.8 N/A 17.4 18.6 21.8 21.9 22.7 N/A Correlation 1.0 1.0 1.0 3.3 | Last month YTD 1Y 3Y 5Y Last month YTD 2.7 21.8 30.4 31.3 19.5 N/A N/A 3.0 18.5 24.0 25.7 13.7 N/A N/A 3.0 18.5 24.0 25.7 13.7 N/A N/A Annualized volatility (%) 19.4 19.6 22.5 23.0 23.8 N/A N/A 17.4 18.6 21.8 21.9 22.7 N/A N/A 11.0 1.0 1.0 1.0 3.3 2.3 Beta | Last month YTD 1Y 3Y 5Y Last month YTD 1Y 2.7 21.8 30.4 31.3 19.5 N/A N/A 30.7 3.0 18.5 24.0 25.7 13.7 N/A N/A 24.2 Annualized volatility (%) 19.4 19.6 22.5 23.0 23.8 N/A N/A 1.2 17.4 18.6 21.8 21.9 22.7 N/A N/A 1.0 10 1.0 1.0 1.0 3.3 2.3 2.2 Beta Annualized volatility Annualized volatility Annualized volatility Annualized volatility Annualized volatility | Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y 2.7 21.8 30.4 31.3 19.5 N/A N/A 30.7 9.6 3.0 18.5 24.0 25.7 13.7 N/A N/A 24.2 8.0 Annualized volatility (%) Annualized Sharp 19.4 19.6 22.5 23.0 23.8 N/A N/A 1.2 0.4 17.4 18.6 21.8 21.9 22.7 N/A N/A 1.0 0.3 Correlation Tracking 1.0 1.0 1.0 1.0 3.3 2.3 2.2 2.5 Beta Annualized informa |

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

² Based on EURIBOR1M



(USD, price), all data as of Jul. 31, 2023

STOXX Ltd. is part of Qontigo

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Fundamentals (for last 12 months)

| Index | Price/earnings incl. negative | | Price/earnings excl. negative | | Price/ book | Dividend yield (%) ³ | Price/ sales | Price/ cash flow |
|---------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
| | Trailing | Projected | Trailing | Projected | Trailing | Trailing | Trailing | Trailing |
| EURO STOXX 50 Index | 14.0 | 12.2 | 13.3 | 12.1 | 1.9 | 3.3 | 1.2 | 17.7 |
| EURO STOXX Index | 15.4 | 12.5 | 13.5 | 12.2 | 1.7 | 3.1 | 1.1 | 10.6 |

Performance and annual returns⁴



Methodology

From each of the 20 EURO STOXX Supersector indices the largest stocks are added to the selection list until the coverage is as close as possible to 60% of the free-float market cap of the corresponding EURO STOXX TMI Supersector index. Further, all current EURO STOXX 50 stocks are added to the selection list.

The largest 40 stocks on the selection list in terms of free-float market cap are selected; the remaining 10 stocks are selected from the largest remaining current stocks ranked between 41 and 60; if the number of stocks selected is still below 50, then the largest remaining stocks are selected until there are 50 stocks.

The EURO STOXX 50 serves as the basis for single subindices such as the EURO STOXX 50 ex Financials.

The detailed methodology including the calculation formula can be found in our rulebook:

Versions and symbols

| | ISIN | Symbol | Bloomberg | Reuters |
|-----|--------------------------|--|--|--|
| AUD | CH0271081249 | SX5EAGU | | .SX5EAGU |
| AUD | CH0271081249 | SX5EAGU | | .SX5EAGU |
| AUD | CH0271081249 | SX5EAGU | | .SX5EAGU |
| AUD | CH0271081264 | SX5EAU | | .SX5EAU |
| AUD | CH0271081264 | SX5EAU | | .SX5EAU |
| AUD | CH0271081264 | SX5EAU | | .SX5EAU |
| AUD | CH0271081280 | SX5EAA | | .SX5EAA |
| AUD | CH0271081280 | SX5EAA | | .SX5EAA |
| AUD | CH0271081280 | SX5EAA | | .SX5EAA |
| CAD | CH0148120857 | SX5EGDA | SX5EGDA INDEX | .SX5EGDA |
| | AUD AUD AUD AUD | AUD CH0271081249 AUD CH0271081249 AUD CH0271081249 AUD CH0271081249 AUD CH0271081264 AUD CH0271081264 AUD CH0271081264 AUD CH0271081264 AUD CH0271081264 AUD CH0271081280 AUD CH0271081280 AUD CH0271081280 AUD CH0271081280 | AUD CH0271081249 SXSEAGU AUD CH0271081249 SXSEAU AUD CH0271081264 SXSEAU AUD CH0271081264 SXSEAU AUD CH0271081280 SXSEAA AUD CH0271081280 SXSEAA AUD CH0271081280 SXSEAA AUD CH0271081280 SXSEAA | AUD CH0271081249 SX5EAGU AUD CH0271081264 SX5EAU AUD CH0271081264 SX5EAU AUD CH0271081264 SX5EAU AUD CH0271081280 SX5EAA AUD CH0271081280 SX5EAA AUD CH0271081280 SX5EAA AUD CH0271081280 SX5EAA |

Quick facts

| Weighting | Free-float market cap |
|---|--|
| Cap factor | 10% |
| No. of components | 50 |
| Review frequency | Annually (Sep.) |
| Calculation/distribution | Price (EUR/USD), net return (EUR/USD), gross return (EUR/USD): |
| Calculation hours | Realtime: 9:00 am - 6:00 pm CET |
| Base value/base date | Price, net return (EUR/USD): 1,000 as of Dec. 31,1991 |
| History | EURO STOXX 50: price and net return: available daily back to Dec. |
| Inception date | Feb. 26, 1998 |
| To learn more about the ince see our data vendor code sh | eption date, the currency, the calculation hours and historical values, please eet. |

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

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customer support@stoxx.com | https://qontigo.com/support/

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BACKTESTED PERFORMANCE

DACK ICS IED 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.

³ Net dividend yield is calculated as net return index return minus price index return ⁴ STOXX data from Dec. 31, 1986 to Jul. 31, 2023



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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) | |
|--------------------|------------------------------|-------------|------------|--|
| ASML HLDG | Technology | Netherlands | 8.23 | |
| LVMH MOET HENNESSY | Consumer Products & Services | France | 6.89 | |
| TOTALENERGIES | Energy | France | 4.31 | |
| SAP | Technology | Germany | 4.22 | |
| SIEMENS | Industrial Goods & Services | Germany | 3.63 | |
| SANOFI | Health Care | France | 3.48 | |
| L'OREAL | Consumer Products & Services | France | 3.21 | |
| SCHNEIDER ELECTRIC | Industrial Goods & Services | France | 2.90 | |
| ALLIANZ | Insurance | Germany | 2.74 | |
| AIR LIQUIDE | Chemicals | France | 2.68 | |

 $^{\rm 5}$ Based on the composition as of Jul. 31, 2023