

EURO ISTOXX® 50 STYLE WEIGHTED INDEX

Index description

The EURO iSTOXX 50 Style Weighted Index, using three style factors value, quality and size reweights the components of the prominent EURO STOXX 50 benchmark. The index includes all the components of the EURO STOXX 50 but with a weighting scheme that is based not only on free-float market cap but also on a score calculated using style factors.

The EURO iSTOXX 50 Style Weighted Decrement Index is derived from the EURO ISTOXX 50 Style Weighted Index and replicates the return of an investment into the net return version with a constant dividend markdown of 5.5% subtracted on an accrued basis.

Key facts

» Unique concept, which offers market participants a smart-beta index based on the EURO STOXX 50 that takes the themes of value, quality and size into consideration

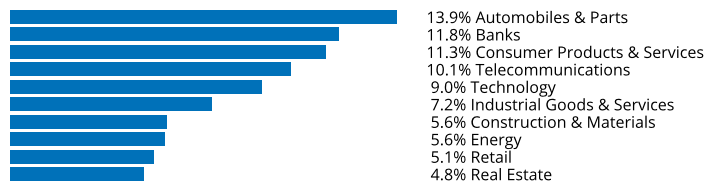
» Based on an innovative weighting scheme that reflects more than just the size of a company

» Optimizes exposure to the 50 shares which compose the EURO STOXX 50, in order to favor Eurozone companies with the best business fundamentals

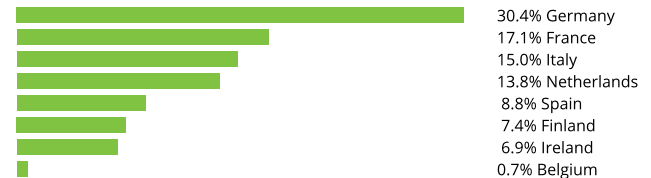
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|-------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| EURO iSTOXX 50 Style Weighted Index | N/A | 1.0 | 0.0 | 0.0 | 0.1 | 0.0 | 5.4 | 0.2 | 57.3 |
| EURO STOXX 50 Index | 4,127.2 | 3,143.1 | 62.9 | 46.9 | 267.3 | 12.2 | 8.5 | 0.4 | 3.9 |

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|-------------------------------------|---------------------------|------|------|------|------|--------------------------------------|-----|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| EURO iSTOXX 50 Style Weighted Index | 6.5 | 17.2 | 26.2 | 24.1 | 13.0 | N/A | N/A | 26.4 | 7.5 | 2.5 |
| EURO STOXX 50 Index | 4.3 | 16.0 | 27.3 | 36.0 | 29.6 | N/A | N/A | 27.6 | 10.9 | 5.4 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| EURO iSTOXX 50 Style Weighted Index | 13.5 | 17.1 | 19.2 | 20.0 | 22.0 | N/A | N/A | 1.1 | 0.3 | 0.1 |
| EURO STOXX 50 Index | 12.1 | 15.3 | 17.3 | 19.3 | 21.1 | N/A | N/A | 1.2 | 0.5 | 0.3 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO iSTOXX 50 Style Weighted Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 3.1 | 4.7 | 4.8 | 4.8 | 4.5 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO iSTOXX 50 Style Weighted Index | 1.1 | 1.1 | 1.1 | 1.0 | 1.0 | 8.0 | 0.5 | -0.1 | -0.6 | -0.6 |

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

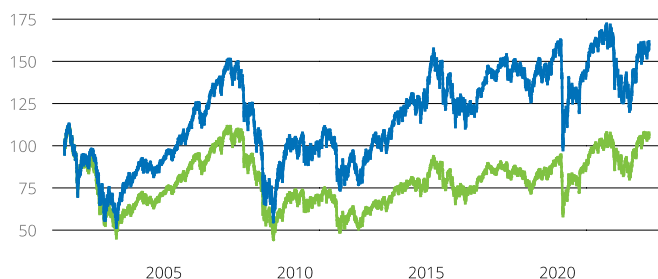
(EUR, price), all data as of Jun. 30, 2023

ISTOXX INDICES

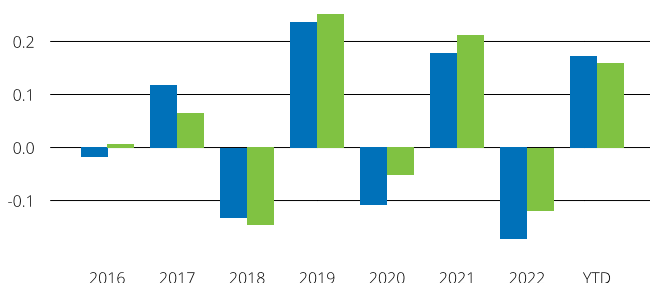
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Fundamentals (for last 12 months)

| 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 ISTOXX 50 Style Weighted Index | 10.4 | 9.0 | 8.6 | 8.8 | 1.3 | 4.0 | 0.6 | 11.6 |
| EURO STOXX 50 Index | 14.4 | 12.2 | 13.4 | 12.0 | 1.9 | 3.3 | 1.2 | 17.0 |

Performance and annual returns⁴

— EURO ISTOXX® 50 Style Weighted Index — EURO STOXX 50® Index



■ EURO ISTOXX® 50 Style Weighted Index ■ EURO STOXX 50® Index

Methodology

For the EURO ISTOXX 50 Style Weighted Index, a score is calculated for each component. The score is based on return on equity, price-to-book ratio and free-float market cap. Companies ranked 1 to 10 get a weight of 5%, from 11 to 20 get a weight of 2.5%, from 21 to 30 get a weight of 1.5%, from 31 to 40 get a weight of 0.75% and from 41 to 50 get a weight of 0.25%.

The detailed methodology including the calculation formula can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|---------|---------------|----------|
| Gross Return EUR | CH0285024482 | SXESWGR | SXESWGR INDEX | .SXESWGR |
| Gross Return EUR | CH0285024482 | SXESWGR | SXESWGR INDEX | .SXESWGR |
| Net Return EUR | CH0285023922 | SXESWR | SXESWR INDEX | .SXESWR |
| Net Return EUR | CH0285023922 | SXESWR | SXESWR INDEX | .SXESWR |
| Price EUR | CH0285023799 | SXESWP | SXESWP INDEX | .SXESWP |
| Price EUR | CH0285023799 | SXESWP | SXESWP INDEX | .SXESWP |

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

Quick facts

| | |
|--------------------------|--|
| Weighting | Based on a calculated score |
| Cap factor | Target weights at rebalancing of 5%, 2.5%, 1.5%, 0.75% and 0.25% |
| No. of components | 50 |
| Review frequency | Quarterly (in Mar., Jun., Sep. Dec.) |
| Calculation/distribution | Realtime: every 15 seconds |
| Calculation hours | 9:00 - 18:00 CET |
| Base value/base date | 100 as of Mar. 19, 2001 |
| History | Available from Mar. 19, 2001 |
| Inception date | Jul. 1, 2015 |

To learn more about the inception date, currency versions, calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

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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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 19, 2001 to Jun. 30, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------------|------------------------------|----------------|-------------------|
| CRH | Construction & Materials | Ireland | 5.36 |
| Industria de Diseno Textil SA | Retail | Spain | 5.15 |
| STELLANTIS | Automobiles & Parts | Italy | 5.13 |
| DEUTSCHE TELEKOM | Telecommunications | Germany | 5.13 |
| NOKIA | Telecommunications | Finland | 4.95 |
| Kering | Consumer Products & Services | France | 4.87 |
| ENI | Energy | Italy | 4.87 |
| ASML HLDG | Technology | Netherlands | 4.84 |
| Vonovia SE | Real Estate | Germany | 4.78 |
| VOLKSWAGEN PREF | Automobiles & Parts | Germany | 4.73 |

⁵ Based on the composition as of Jun. 30, 2023
