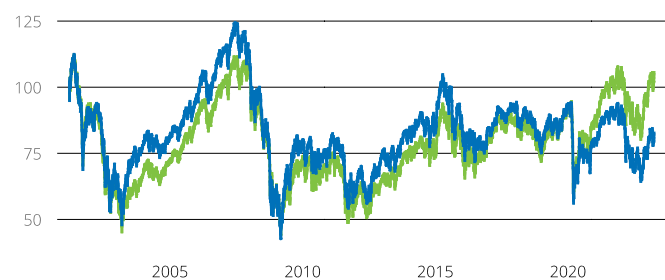
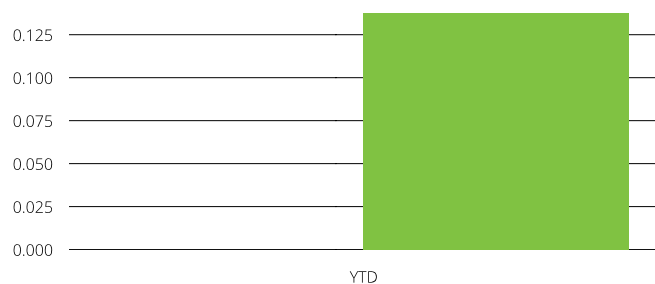


ISTOXX INDICES

EURO ISTOXX® 50 STYLE WEIGHTED DECREMENT INDEX

Performance and annual returns⁴

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



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

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price	EUR	CH0285269616	SXESWDP	.SXESWDP

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

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

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.

⁴ STOXX data from Mar. 19, 2001 to Mar. 31, 2023

(EUR, price), all data as of Mar. 31, 2023