

# EURO ISTOXX® 50 RECOVERY TILTED INDEX

## Index description

The EURO iSTOXX 50 Recovery Tilted Index tracks the performance of a basket consisting of all of the EURO STOXX 50 securities and 10 additional securities, 2 from each of 5 megatrend indices that are associated to themes that are positively impacted by the driving forces of a post-pandemic era. The index is reviewed quarterly in March, June, September and December.

## Key facts

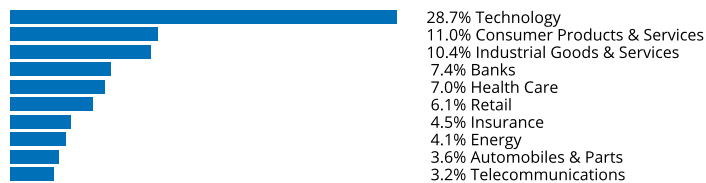
»Replicates the performance of the EURO STOXX 50 Index and 10 large securities selected from five separate STOXX megatrend indices.

»Weights are set to achieve 80:20 ratio for the EURO STOXX 50 company weights versus the weights of the 10 megatrend components.

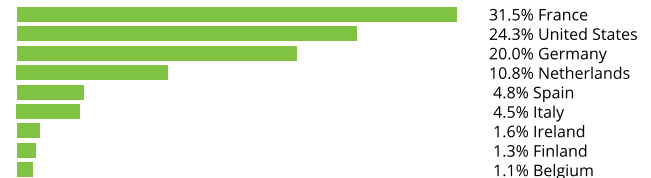
## Descriptive statistics

| 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 Recovery Tilted Index | N/A                  | 1.0        | 0.0                  | 0.0    | 0.1     | 0.0      | 6.8                  | 0.3      | 12.8           |
| EURO STOXX 50 Index                  | 3,950.1              | 3,013.5    | 60.3                 | 44.9   | 270.7   | 12.1     | 9.0                  | 0.4      | 3.9            |

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

| Index returns                        | Return (%)                |      |      |      |      | Annualized return (%)                |     |      |      |      |
|--------------------------------------|---------------------------|------|------|------|------|--------------------------------------|-----|------|------|------|
|                                      | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                           | YTD | 1Y   | 3Y   | 5Y   |
| EURO iSTOXX 50 Recovery Tilted Index | 2.3                       | 20.5 | 17.6 | 56.7 | 61.5 | N/A                                  | N/A | 17.7 | 16.3 | 10.2 |
| EURO STOXX 50 Index                  | -1.9                      | 14.2 | 15.1 | 52.2 | 44.5 | N/A                                  | N/A | 15.2 | 15.2 | 7.7  |
| Index volatility and risk            | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |      |      |      |
| EURO iSTOXX 50 Recovery Tilted Index | 14.3                      | 15.1 | 18.2 | 18.5 | 19.9 | N/A                                  | N/A | 0.8  | 0.8  | 0.5  |
| EURO STOXX 50 Index                  | 13.7                      | 16.1 | 18.5 | 20.0 | 21.1 | N/A                                  | N/A | 0.6  | 0.7  | 0.3  |
| Index to benchmark                   | Correlation               |      |      |      |      | Tracking error (%)                   |     |      |      |      |
| EURO iSTOXX 50 Recovery Tilted Index | 0.9                       | 0.9  | 1.0  | 1.0  | 1.0  | 4.8                                  | 5.2 | 5.6  | 5.8  | 5.8  |
| Index to benchmark                   | Beta                      |      |      |      |      | Annualized information ratio         |     |      |      |      |
| EURO iSTOXX 50 Recovery Tilted Index | 1.0                       | 0.9  | 0.9  | 0.9  | 0.9  | 9.9                                  | 2.5 | 0.3  | 0.1  | 0.3  |

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

<sup>2</sup> Based on EURIBOR1M

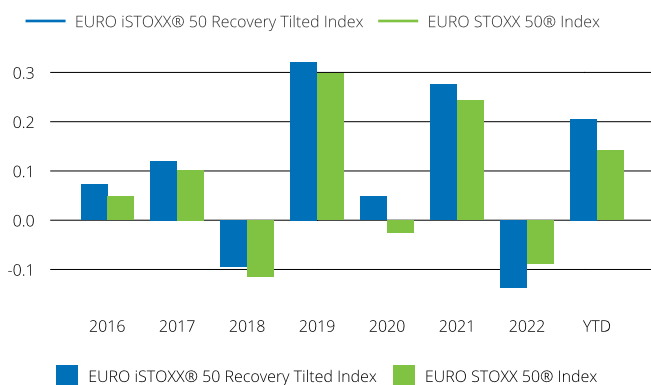
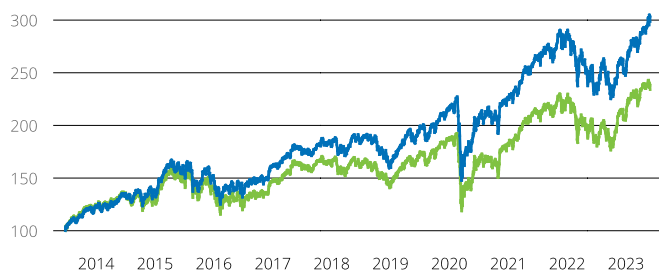
(EUR, gross return), all data as of May 31, 2023

## ISTOXX INDICES

## EURO ISTOXX® 50 RECOVERY TILTED INDEX

## Fundamentals (for last 12 months)

| Index                                | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|--------------------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                                      | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| EURO ISTOXX 50 Recovery Tilted Index | 16.6                             | 13.7      | 15.8                             | 13.6      | 2.3            | 3.3                                | 1.4             | 18.7                |
| EURO STOXX 50 Index                  | 13.9                             | 11.6      | 13.0                             | 11.5      | 1.8            | 3.8                                | 1.1             | 16.5                |

Performance and annual returns<sup>4</sup>

## Methodology

The EURO ISTOXX 50 Recovery Tilted Index selects 60 securities, all the EURO STOXX 50 Index constituents and 10 of the largest securities from 5 different STOXX thematic indices (STOXX Global Breakthrough Healthcare, STOXX Global Digitalization, STOXX Global Next Generation Telecoms, STOXX Global Smart City Infrastructure and STOXX Global Automation & Robotics indices). 2 components are selected from each megatrend index. The index is price weighted with weight factors based on free-float market capitalization, revenue exposure and multipliers. These factors are set to achieve 80:20 ratio for the EURO STOXX 50 company weights versus 10 company weights within the 5 megatrend indices.

The reviews are conducted on a quarterly basis in March, June, September, and December. The review cut-off date for the underlying data is the last calculation day of February, May, August, and November respectively.

The detailed methodology including the calculation formula can be found in our rulebooks: [www.stoxx.com/rulebooks](http://www.stoxx.com/rulebooks)

## Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg     | Reuters   |
|------------------|--------------|----------|---------------|-----------|
| Gross Return EUR | CH1121824259 | ISX5RVGT |               | .ISX5RVGT |
| Net Return EUR   | CH1121824267 | ISX5RVT  |               | .ISX5RVT  |
| Price EUR        | CH1121824275 | ISX5RVE  | ISX5RVE INDEX | .ISX5RVE  |
| Gross Return USD | CH1121824226 | ISX5RVGU |               | .ISX5RVGU |
| Net Return USD   | CH1121824234 | ISX5RVU  |               | .ISX5RVU  |
| Price USD        | CH1121824242 | ISX5RVK  |               | .ISX5RVK  |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

|                          |  |
|--------------------------|--|
| Weighting                | Weights based on free-float market capitalization, revenue |
| Cap factor               | -  |
| No. of components        | 60   |
| Review frequency         | Quarterly  |
| Calculation/distribution | realtime 15 sec  |
| Calculation hours        | 00:00:01 22:15:00  |
| Base value/base date     | 100 as of Jun. 24, 2013                                    |
| History                  | Available from Jun. 24, 2013                               |
| Inception date           | Jun. 30, 2021  |

To learn more about the inception date, the currency, the 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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Jun. 24, 2013 to May 31, 2023

(EUR, gross return), all data as of May 31, 2023

## EURO ISTOXX® 50 RECOVERY TILTED INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>     | <b>Supersector</b>           | <b>Country</b> | <b>Weight (%)</b> |
|--------------------|------------------------------|----------------|-------------------|
| ASML HLDG          | Technology                   | Netherlands    | 6.80              |
| Apple Inc.         | Technology                   | United States  | 5.61              |
| LVMH MOET HENNESSY | Consumer Products & Services | France         | 5.31              |
| Amazon.com Inc.    | Retail                       | United States  | 5.23              |
| NVIDIA Corp.       | Technology                   | United States  | 4.55              |
| ALPHABET CLASS C   | Technology                   | United States  | 3.66              |
| TOTALENERGIES      | Energy                       | France         | 3.32              |
| SAP                | Technology                   | Germany        | 3.14              |
| SIEMENS            | Industrial Goods & Services  | Germany        | 2.89              |
| SANOFI             | Health Care                  | France         | 2.72              |

<sup>5</sup> Based on the composition as of May 31, 2023

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