EURO ISTOXX® 50 NR INFLATION ADJUSTED INDEX

Index description

The EURO iSTOXX 50 NR Inflation Adjusted Index measures the performance of the Net Return version of the EURO STOXX 50 Index while taking into account inflation in the Eurozone. This is done by incorporating the changing levels of the Harmonised Index of Consumer Prices into the calculation.

Key facts

»Aims to show the growth of the EURO STOXX 50 in real terms for the consumer.

»Uses the Eurostat Euro Zone Harmonised Index of Consumer Prices Excluding Tobacco.

»Price Return and Net Return versions available.

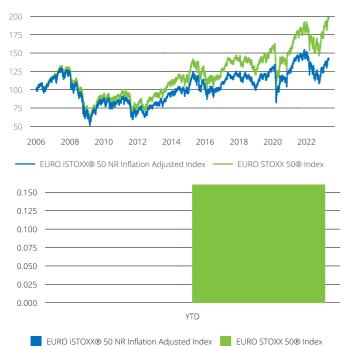
»STOXX Europe Calendar.

Risk and return figures¹

| Return (%) Annualized return (%) | | | | | | | | | |
|-----------------------------------------------------------------|------------|---------------------------------------------|---------------------------------------------------------------------|-----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------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| Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| 1.6 | 16.0 | 17.8 | 59.5 | 38.9 | N/A | N/A | 18.0 | 17.0 | 6.9 |
| Annualized volatility (%) Annualized Sharpe ratio ² | | | | | | | | | |
| 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | N/A | N/A | 0.0 | 0.0 | 0.0 |
| 6.9 | 16.6 | 19.4 | 20.5 | 21.0 | N/A | N/A | 0.8 | 0.7 | 0.3 |
| Correlation Tracking error (% | | | | | | error (%) | | | |
| 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| Beta Annualized information ratio | | | | | | | | | |
| 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| | 0.0 6.9 | N/A N/A 1.6 16.0 0.0 0.0 6.9 16.6 0.0 0.0 | N/A N/A N/A 1.6 16.0 17.8 0.0 0.0 0.0 6.9 16.6 19.4 0.0 0.0 0.0 | N/A N/A N/A N/A N/A 1.6 16.0 17.8 59.5 | N/A N/A N/A N/A N/A 1.6 16.0 17.8 59.5 38.9 Annualized volatility (%) 0.0 0.0 0.0 0.0 0.0 6.9 16.6 19.4 20.5 21.0 Correlation 0.0 0.0 0.0 0.0 Beta | N/A N/A N/A N/A N/A N/A 1.6 16.0 17.8 59.5 38.9 N/A Annualized volatility (%) 0.0 0.0 0.0 0.0 0.0 N/A 6.9 16.6 19.4 20.5 21.0 N/A Correlation 0.0 0.0 0.0 0.0 0.0 0.0 Beta | N/A N/A <td>N/A N/A 18.0 Annualized volatility (%) Annualized</td> <td>N/A N/A 0.0 0.0 0.0 0.0 N/A N/A N/A 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0</td> | N/A 18.0 Annualized volatility (%) Annualized | N/A 0.0 0.0 0.0 0.0 N/A N/A N/A 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 |

EURO ISTOXX® 50 NR INFLATION ADJUSTED INDEX

Performance and annual returns4



Methodology

The EURO iSTOXX 50 NR Inflation Adjusted Index measures the performance of the Net Return version of the EURO STOXX 50 Index while taking into account inflation in the Eurozone. This is done by incorporating the changing levels of the Harmonised Index of Consumer Prices into the calculation.

Quick facts

| Weighting | Free-Float Market Capitalization |
|------------------------------|-------------------------------------------------------------------------------|
| Cap factor | 0.1 |
| No. of components | 50 |
| Review frequency | Quarterly |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | 08:00:00 19:00:00 |
| Base value/base date | 100 as of Jan. 02, 2006 |
| History | Available from Jan 02, 2006 |
| Inception date | Feb. 28, 2022 |
| To learn more about the ince | ntion 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.

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.

 $\underline{^4}$ STOXX data from Jan. 02, 2006 to Apr. 28, 2023

(EUR, net return), all data as of Apr. 28, 2023