STOXX INDICES

EURO STOXX® 50 JPY TTM INDEX

Index description

The EURO STOXX® 50 JPY TTM is a currency conversion of the EURO STOXX® 50 Index . The currency fixing rate is the JPY TTM spot rate retrieved from Refinitiv through EURTTM=BTMJ around 06:00 CET. The actual currency conversion is then calculated based on the previous day's index close value , hence conversion calculation is based on the official index level closing value at (t-1), published between 17:55 CET and 22:00 CET and the currency fixing rate at t. The converted index close value is calculated at t and published realtime from 07:00 CET to 19:15 CET.

Key facts

»Additional currency customization for Europes leading blue-chip index.

»Index values are calculated using the Japanese Telegraphic Transfer Midrate (TTM).

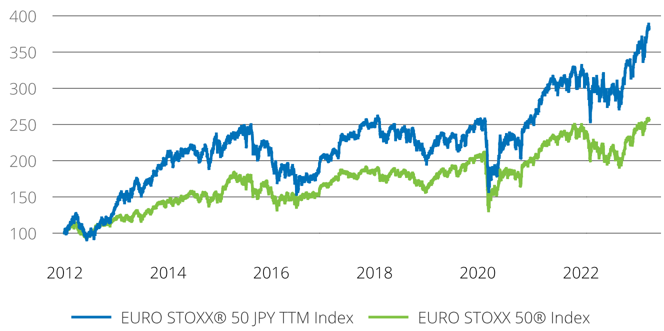
»History available from 2011.

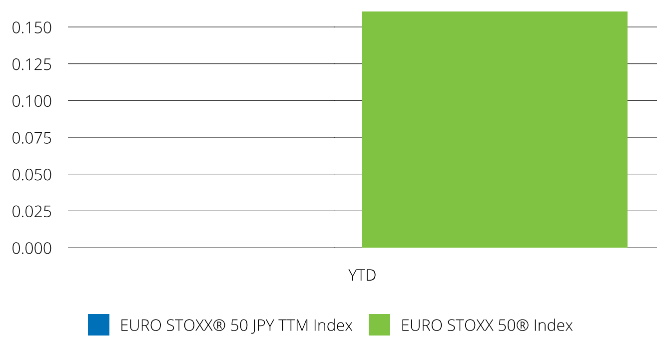
»JPY Price, Net and Gross Return Types available.

Risk and return figures[1]

Index returns					**Return (%)**					**Annualized return (%)**
	Last month	**YTD**	**1Y**	**3Y**	**5Y**	**Last month**	**YTD**	**1Y**	**3Y**	**5Y**
EURO STOXX 50 JPY TTM Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
EURO STOXX 50 Index	1.6	16.0	17.8	59.5	38.9	N/A	N/A	18.0	17.0	6.9
Index volatility and risk					**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**
EURO STOXX 50 JPY TTM Index	0.0	0.0	0.0	0.0	0.0	N/A	N/A	0.0	0.0	0.0
EURO STOXX 50 Index	6.9	16.6	19.4	20.5	21.0	N/A	N/A	0.8	0.7	0.3
Index to benchmark					**Correlation**					**Tracking error (%)**
EURO STOXX 50 JPY TTM Index	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Index to benchmark					**Beta**					**Annualized information ratio**
EURO STOXX 50 JPY TTM Index	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Performance and annual returns[3]





[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M
[3] STOXX data from Dec. 29, 2011 to Apr. 28, 2023

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

Methodology

The EURO STOXX 50 Index, Europe's leading blue-chip index for the Eurozone, provides a blue-chip representation of supersector leaders in the region. The index covers 50 stocks from 8 Eurozone countries: Belgium, Finland, France, Germany, Ireland, Italy, the Netherlands and Spain. The EURO STOXX 50 Index is licensed to financial institutions to serve as an underlying for a wide range of investment products such as exchange-traded funds (ETFs), futures, options and structured products worldwide.

Quick facts

Weighting	n.a.
No. of components	n.a.
Calculation/distribution	Realtime
Calculation hours	07:00:00 19:15:00
Base value/base date	1000 as of Dec. 29, 2011
History	Available from Dec. 29, 2011
Inception date	June. 24, 2022

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.