

EURO ISTOXX 50 ELECTRIC VEHICLES TILTED

Index description

The EURO iSTOXX 50 Electric Vehicles Tilted Index tracks the performance of all the EURO STOXX 50 securities and the 10 largest securities from the STOXX Global Electric Vehicles & Driving Technology Index belonging to Japan, US, Switzerland or the Eurozone. The index is reviewed quarterly in March, June, September, and December.

Key facts

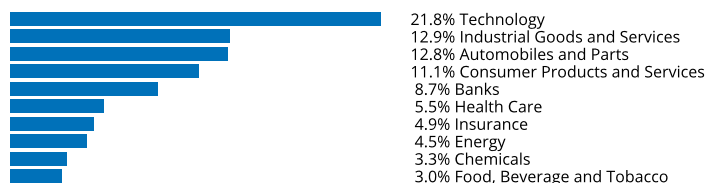
»Replicates the performance of the EURO STOXX 50 Index and the 10 largest securities from the STOXX Global Electric Vehicles & Driving Technology Index belonging to Japan, US, Switzerland or the Eurozone.

»Weights are set to achieve 80:20 ratio for the EURO STOXX 50 company weights versus 10 EV company weights within the index.

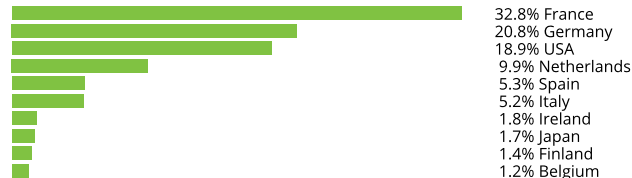
Descriptive statistics

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 Electric Vehicles Tilted	N/A	1.0	0.0	0.0	0.1	0.0	6.3	0.4	15.2
EURO STOXX 50	4,011.4	3,070.2	61.4	47.2	245.1	15.0	8.0	0.5	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 Electric Vehicles Tilted	-3.2	26.9	28.2	47.4	57.9	N/A	N/A	28.4	13.9	9.7
EURO STOXX 50	-3.8	26.2	26.3	43.6	47.7	N/A	N/A	26.5	12.9	8.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 Electric Vehicles Tilted	N/A	N/A	17.5	18.9	20.8	N/A	N/A	1.2	0.7	0.4
EURO STOXX 50	N/A	N/A	16.8	19.2	21.1	N/A	N/A	1.2	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 Electric Vehicles Tilted	0.9	0.9	0.9	0.9	1.0	5.5	6.2	6.3	6.5	6.1
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 Electric Vehicles Tilted	0.9	1.0	1.0	0.9	0.9	1.4	2.1	0.2	0.1	0.2

¹ For information on data calculation, please refer to STOXX calculation reference guide.

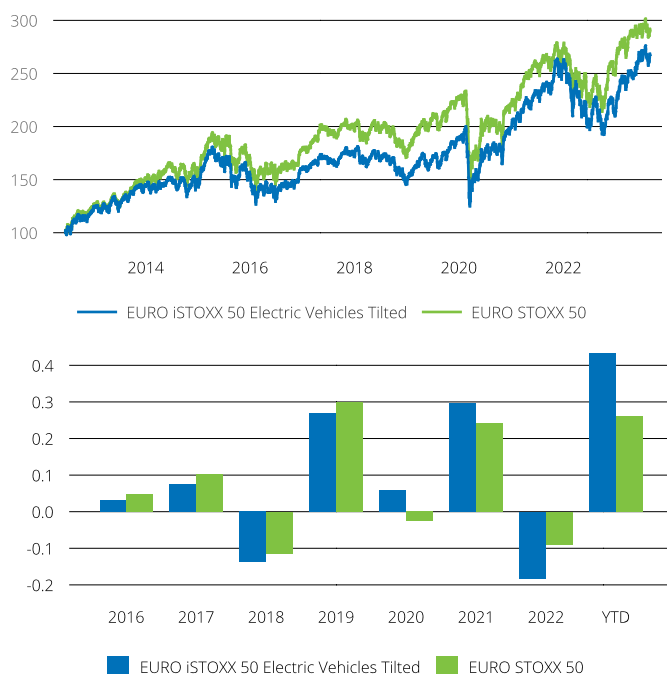
(EUR, price), all data as of Aug. 31, 2023

ISTOXX INDICES

EURO ISTOXX 50 ELECTRIC VEHICLES TILTED

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 Electric Vehicles Tilted	14.9	12.8	14.0	12.7	2.1	2.8	1.3	14.4
EURO STOXX 50	13.4	11.8	12.5	11.6	1.8	3.1	1.2	17.2

Performance and annual returns⁴

Methodology

The EURO ISTOXX 50 Electric Vehicles Tilted Index selects 60 securities, all the EURO STOXX 50 Index constituents and 10 of the largest securities from the STOXX Global Electric Vehicles & Driving Technology Index belonging to Japan, US, Switzerland or the Eurozone. 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 EV company weights within the EURO ISTOXX 50 Electric Vehicles Tilted Index.

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

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1112467548	ISX5EVGT		.ISX5EVGT
Net Return EUR	CH1112467555	ISX5EVT		.ISX5EVT
Price EUR	CH1112467563	ISX5EVE	ISX5EVE INDEX	.ISX5EVE
Gross Return USD	CH1112467506	ISX5EVGU		.ISX5EVGU
Net Return USD	CH1112467522	ISX5EVU		.ISX5EVU
Price USD	CH1112467530	ISX5EVK		.ISX5EVK

Complete list available here: 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. 18, 2012
History	Available since 18 June 2012
Inception date	May. 05, 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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

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 Jun. 18, 2012 to Aug. 31, 2023

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	6.26
NVIDIA Corp.	Technology	USA	6.23
TESLA	Automobiles and Parts	USA	5.34
LVMH MOET HENNESSY	Consumer Products and Services	France	5.18
TOTALENERGIES	Energy	France	3.69
SAP	Technology	Germany	3.57
SANOFI	Health Care	France	2.88
SIEMENS	Industrial Goods and Services	Germany	2.66
Qualcomm Inc.	Technology	USA	2.54
L'OREAL	Consumer Products and Services	France	2.51

⁵ Based on the composition as of Aug. 31, 2023