ISTOXX EUROZONE 50

Index description

The iSTOXX Eurozone 50 Index constituents are selected from the EURO STOXX ESG-X index. Additionally companies involved in Unconventional Oil & Gas (Arctic Oil and Gas Exploration Oil Sands and Shale Energy) and Thermal Coal are not eligible for selection. The final index components are determined based on ESG Risk Rating scores calculated by Sustainalytics and free float market capi-talization. The selected 50 securities are then weighted according to free-float market capitalization with a 10% maximum capping per constituent.

Key facts

»Selection of 50 largest stocks in terms of free-float market capitalization.

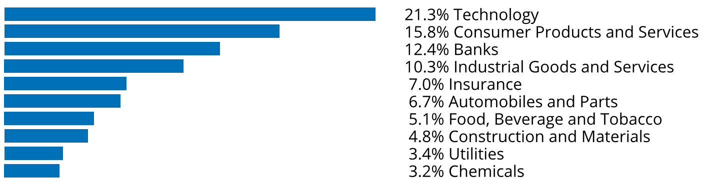
»Inclusion of size and liquidity filters to ensure replicability of the index.

»Screening, Controversy Rating and ESG Risk Rating scores provided by Sustainalytics, the award winning ESG data provider.

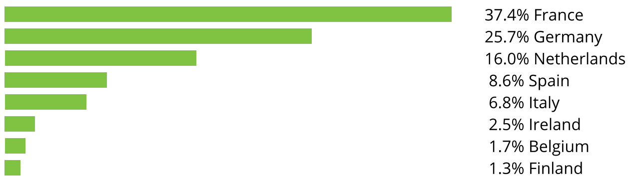
Descriptive statistics

Index	Market cap (EUR bn.) Full	Free-float	Components (EUR bn.) Mean	Median	Largest	Smallest	Component weight (%) Largest	Smallest	Turnover (%) Last 12 months
iSTOXX Eurozone 50	3,706.6	2,753.4	55.1	41.4	245.1	22.1	8.9	0.8	6.3
EURO STOXX ESG-X	6,574.4	4,675.0	16.9	6.8	245.1	1.5	5.2	0.0	6.3

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%) Last month	YTD	1Y	3Y	5Y	Annualized return (%) Last month	YTD	1Y	3Y	5Y
iSTOXX Eurozone 50	-4.7	15.0	21.9	31.7	38.9	N/A	N/A	22.1	9.7	6.9
EURO STOXX ESG-X	-3.3	17.0	16.6	25.3	19.8	N/A	N/A	16.8	7.9	3.7
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
iSTOXX Eurozone 50	N/A	N/A	17.7	19.6	20.6	N/A	N/A	0.9	0.4	0.3
EURO STOXX ESG-X	N/A	N/A	16.0	17.8	19.8	N/A	N/A	0.8	0.4	0.2
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX Eurozone 50	1.0	1.0	1.0	1.0	1.0	2.7	3.3	3.4	3.5	3.4
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX Eurozone 50	1.2	1.1	1.1	1.1	1.0	-5.9	1.7	1.4	0.6	0.9

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

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

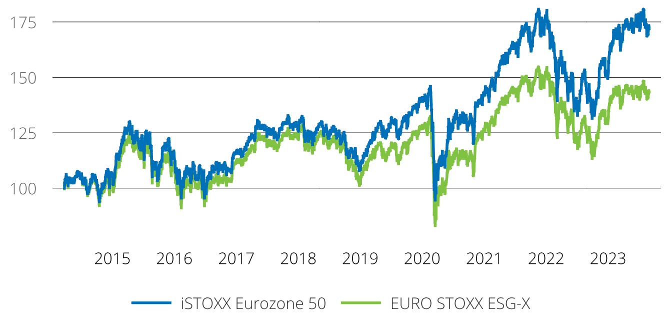
ISTOXX INDICES

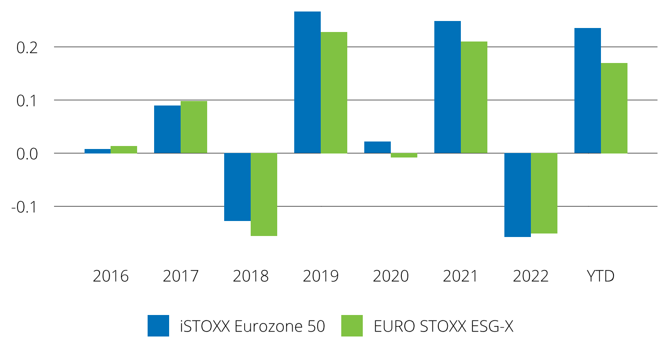
ISTOXX EUROZONE 50

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
iSTOXX Eurozone 50	13.9	12.7	13.2	12.5	2.0	2.9	1.3	19.8
EURO STOXX ESG-X	14.6	12.0	12.4	11.6	1.6	2.9	1.0	5.9

Performance and annual returns[4]





Methodology

The iSTOXX Eurozone 50 Index constituents are selected from the EURO STOXX ESG-X index. Additionally companies involved in Unconventional Oil & Gas (Arctic Oil and Gas Exploration Oil Sands and Shale Energy) and Thermal Coal are not eligible for selection. The final index components are determined based on ESG Risk Rating scores calculated by Sustainalytics and free float market capi-talization. The selected 50 securities are then weighted according to free-float market capitalization with a 10% maximum capping per constituent.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0462363364	IXEU5GR	IXEU5GR INDEX	.IXEU5GR
Price	EUR	CH0462363349	IXEU5P	ISXEU5P INDEX	.IXEU5P
Net Return	EUR	CH0462363356	IXEU5R		.IXEU5R

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

Quick facts

Weighting	Free-float market capitalization
Cap factor	10%
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	1000 as of March. 24, 2014
History	Available from Mar. 24, 2014
Inception date	February. 28, 2023

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/

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 Mar. 24, 2014 to Aug. 31, 2023

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

ISTOXX INDICES
ISTOXX EUROZONE 50

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	8.90
LVMH MOET HENNESSY	Consumer Products and Services	France	7.37
SAP	Technology	Germany	5.08
SIEMENS	Industrial Goods and Services	Germany	3.78
L'OREAL	Consumer Products and Services	France	3.58
SCHNEIDER ELECTRIC	Industrial Goods and Services	France	3.29
ALLIANZ	Insurance	Germany	3.29
AIR LIQUIDE	Chemicals	France	3.17
BNP PARIBAS	Banks	France	2.54
DEUTSCHE TELEKOM	Telecommunications	Germany	2.49

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