

# STOXX® EUROPE 50 INDEX

## Index description

The regional blue-chip indices are derived from regional subsets of the STOXX Global 1800 Index. The indices cover the largest supersector leaders of their region in terms of free-float market cap.

## Key facts

» Diversified, as they incorporate a capping factor to ensure that no country/component can dominate the index

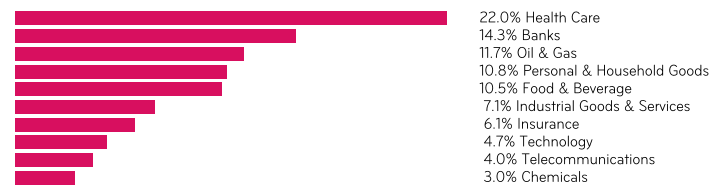
» Buffers are used to achieve the fixed number of components and to maintain stability of the indices by reducing index composition changes

» A fast-exit rule ensures the index accurately represents the performance of only the biggest and most liquid stocks

## 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
STOXX Europe 50 Index	3,859.8	3,482.6	69.7	54.1	230.5	29.6	6.6	0.8	3.1
STOXX Europe 600 Index	9,698.4	7,780.0	13.0	5.6	230.5	0.8	3.0	0.0	3.8

## 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
STOXX Europe 50 Index	-0.2	-4.0	-3.3	0.7	22.9	N/A	N/A	-3.3	0.2	4.3
STOXX Europe 600 Index	-1.0	-5.1	-4.4	2.7	29.7	N/A	N/A	-4.4	0.9	5.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe 50 Index	11.7	12.0	11.8	14.7	15.7	N/A	N/A	-0.3	0.0	0.3
STOXX Europe 600 Index	12.3	11.8	11.5	14.6	15.5	N/A	N/A	N/A	0.1	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 50 Index	0.9	1.0	1.0	1.0	1.0	4.0	2.7	2.7	2.7	2.7
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 50 Index	0.9	1.0	1.0	1.0	1.0	2.3	0.4	0.4	-0.2	-0.4

<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 Nov. 30, 2018

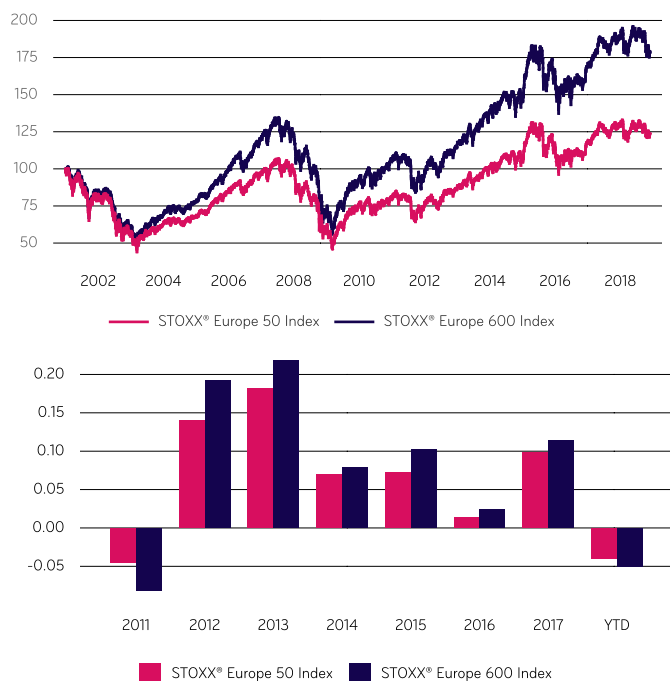
## BLUE-CHIP INDICES

# STOXX® EUROPE 50 INDEX

### Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>4</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe 50 Index	12.6	12.5	12.3	12.5	1.6	3.8	1.2	24.0
STOXX Europe 600 Index	14.3	13.4	13.2	13.3	1.6	3.2	1.1	9.6

### Performance and annual returns<sup>3</sup>



### Methodology

The regional blue-chip indices are derived from the relevant benchmark index: STOXX Europe 50 is selected from the STOXX Europe 600 Index; STOXX Nordic 30 is selected from STOXX Nordic Total Market Index; STOXX Asia/Pacific 50 is selected from the STOXX Asia/Pacific 600 Index; STOXX North America 50 is selected from the STOXX North America 600 Index. The target is to cover the largest supersector leaders from the benchmark index. The detailed methodology including the calculation formula can be found in our rulebook: [www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

### Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return CAD	CH0148120956	SX5PGDA	SX5PGDA INDEX	.SX5PGDA
Net Return CAD	CH0148120949	SX5PDA	SX5PDA INDEX	.SX5PDA
Price CAD	CH0148120931	SX5PCA	SX5PCA INDEX	.SX5PCA
Gross Return EUR	CH0108730844	SX5GR	SX5GR INDEX	.SX5GR
Net Return EUR	EU0009658178	SX5R	SX5R INDEX	.STOXX50R
Price EUR	EU0009658160	SX5P	SX5P INDEX	.STOXX50
Gross Return GBP	CH0148120899	SX5PGHB	SX5PGHB INDEX	.SX5PGHB
Net Return GBP	CH0148120881	SX5PHB	SX5PHB INDEX	.SX5PHB
Price GBP	CH0148120873	SX5PGB	SX5PGB INDEX	.SX5PGB
Gross Return JPY	CH0148120923	SX5PGLP	SX5PGLP INDEX	.SX5PGLP

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

### Quick facts

Weighting	Free-float market cap
Cap factor	10%
No. of components	Fixed, number of stocks indicated in index name
Review frequency	Annually (September)

To learn more about the inception date, currency versions, calculation hours and historical values, please see our data vendor code sheet.

<sup>3</sup> STOXX data from Dec. 31, 2000 to Nov. 30, 2018

<sup>4</sup> gr. div. yield is calculated as gr. return index return minus price index return

(EUR, gross return), all data as of Nov. 30, 2018

### CONTACT DETAILS

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#### STOXX is part of Deutsche Boerse Group

#### 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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

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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.

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Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
NESTLE	Food & Beverage	CH	6.62
NOVARTIS	Health Care	CH	5.89
ROCHE HLDG P	Health Care	CH	4.62
HSBC	Banks	GB	4.35
TOTAL	Oil & Gas	FR	3.76
ROYAL DUTCH SHELL A	Oil & Gas	GB	3.51
BP	Oil & Gas	GB	3.36
SAP	Technology	DE	2.82
GLAXOSMITHKLINE	Health Care	GB	2.60
SANOFI	Health Care	FR	2.60

<sup>5</sup> Based on the composition as of Nov. 30, 2018