

EURO STOXX 50[®] INDEX

Index description

The EURO STOXX 50[®] Index represents the performance of the 50 largest companies among the 19 supersectors in terms of free-float market cap in 11 Eurozone countries. These countries include Austria, Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain. The index has a fixed number of components and is part of the STOXX blue-chip index family. The index captures about 60% of the free-float market cap of the EURO STOXX Total Market Index (TMI).

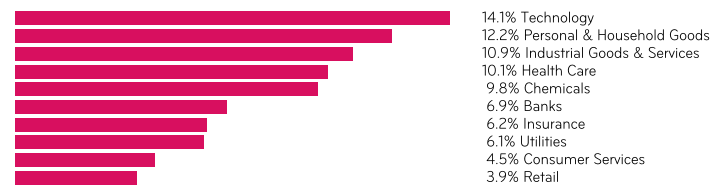
Key facts

- » One of the most liquid indices for the Eurozone: serves as underlying for financial products (options, futures, ETFs) and for benchmarking purposes
- » Well-known and serves as an underlying not only for several subindices but also for many strategy indices, such as the EURO STOXX 50 Risk Control Indices and Dividend Point products
- » Buffers are used to achieve the fixed number of components and to maintain stability of the indices by controlling index composition changes
- » Selection methodology ensures a stable and up-to-date index composition. Fast-exit rules ensure the index accurately represents the performance of only the largest and most liquid companies in a sector
- » Weighted by free-float market cap

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 STOXX 50 Index	2,863.5	2,340.2	46.8	36.0	151.0	11.6	6.5	0.5	2.0
EURO STOXX Index	5,607.2	4,115.2	13.9	6.3	151.0	1.4	3.7	0.0	2.8

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 STOXX 50 Index	3.2	-10.5	-1.8	5.6	18.9	N/A	N/A	-1.9	1.9	3.6
EURO STOXX Index	3.5	-8.9	-0.4	5.9	23.6	N/A	N/A	-0.4	2.0	4.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO STOXX 50 Index	17.8	36.5	30.6	20.6	20.1	N/A	N/A	-0.0	0.1	0.2
EURO STOXX Index	16.4	34.6	29.0	19.7	19.1	N/A	N/A	0.0	0.1	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX 50 Index	1.0	1.0	1.0	1.0	1.0	2.4	3.9	3.3	2.5	2.4
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX 50 Index	1.1	1.1	1.1	1.0	1.0	-1.5	-0.6	-0.3	0.0	-0.3

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

² Based on Euribor1m

(EUR, gross return), all data as of Aug. 31, 2020

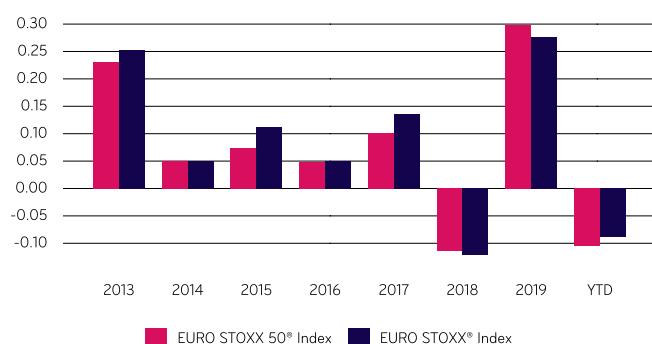
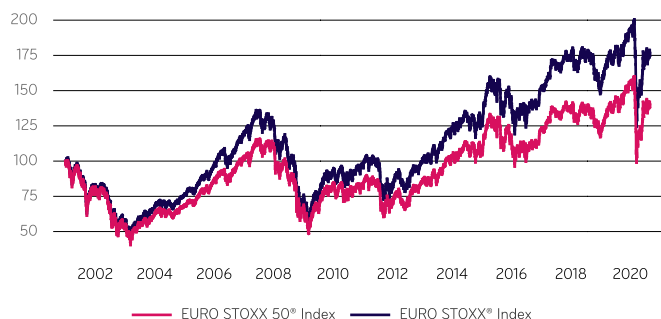
BLUE-CHIP INDICES

EURO STOXX 50® INDEX

Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%)	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX 50 Index	38.2	22.1	21.1	20.0	1.5	2.7	1.0	-843.5
EURO STOXX Index	47.1	25.5	20.9	20.7	1.4	2.4	1.0	-58.1

Performance and annual returns³



Methodology

From each of the 19 EURO STOXX Supersector indices the largest stocks are added to the selection list until the coverage is as close as possible to 60% of the free-float market cap of the corresponding EURO STOXX TMI Supersector index. Further, all current EURO STOXX 50 stocks are added to the selection list.

The largest 40 stocks on the selection list in terms of free-float market cap are selected; the remaining 10 stocks are selected from the largest remaining current stocks ranked between 41 and 60; if the number of stocks selected is still below 50, then the largest remaining stocks are selected until there are 50 stocks.

The EURO STOXX 50 serves as the basis for single subindices such as the EURO STOXX 50 ex Financials.

The detailed methodology including the calculation formula can be found in our rulebook:

www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return AUD	CH0271081249	SX5EAGU		.SX5EAGU
Gross Return AUD	CH0271081249	SX5EAGU		.SX5EAGU
Gross Return AUD	CH0271081249	SX5EAGU		.SX5EAGU
Net Return AUD	CH0271081264	SX5EAU		.SX5EAU
Net Return AUD	CH0271081264	SX5EAU		.SX5EAU
Net Return AUD	CH0271081264	SX5EAU		.SX5EAU
Price AUD	CH0271081280	SX5EAA		.SX5EAA
Price AUD	CH0271081280	SX5EAA		.SX5EAA
Price AUD	CH0271081280	SX5EAA		.SX5EAA
Gross Return CAD	CH0148120857	SX5EGDA	SX5EGDA INDEX	.SX5EGDA

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

Quick facts

Weighting	Free-float market cap
Cap factor	10%
No. of components	50
Review frequency	Annually (Sep.)
Calculation/distribution	Price (EUR/USD), net return (EUR/USD), gross return (EUR/USD): realtime (every 15 seconds)
Calculation hours	Realtime: 9:00 am - 6:00 pm CET End of day: 6:00 pm CET
Base value/base date	Price, net return (EUR/USD): 1,000 as of Dec. 31,1991 Gross return (EUR/USD) and price, net return, gross return
History	EURO STOXX 50: price and net return: available daily back to Dec. 31, 1986
Inception date	Feb. 26, 1998

³ STOXX data from Dec. 31, 2000 to Aug. 31, 2020

⁴ gr. div. yield is calculated as gr. return index return minus price index return

(EUR, gross return), all data as of Aug. 31, 2020

CONTACT DETAILS

STOXX customer support

P +41 43 430 7272
customersupport@stoxx.com
www.stoxx.com

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.

DISCLAIMER

STOXX, Deutsche Börse Group 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, Deutsche Börse Group 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, Deutsche Börse Group 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, Deutsche Börse Group 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.

EURO STOXX 50® INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
SAP	Technology	DE	6.45
ASML HLDG	Technology	NL	5.72
LINDE	Chemicals	DE	4.97
LVMH MOET HENNESSY	Personal & Household Goods	FR	4.46
SANOFI	Health Care	FR	4.13
SIEMENS	Industrial Goods & Services	DE	3.70
TOTAL	Oil & Gas	FR	3.68
ALLIANZ	Insurance	DE	3.24
L'OREAL	Personal & Household Goods	FR	2.88
UNILEVER NV	Personal & Household Goods	NL	2.84

⁵ Based on the composition as of Aug. 31, 2020
