

# EURO STOXX 50<sup>®</sup> INDEX

## Stated objective

The EURO STOXX 50<sup>®</sup> 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).

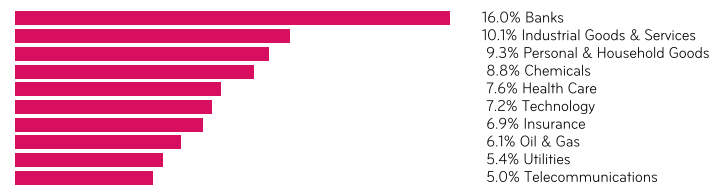
## Key facts

- » 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	2,821.3	2,321.3	46.4	40.1	107.9	19.3	4.6	0.8	5.3
EURO STOXX Index	5,493.2	4,045.3	13.7	6.3	107.9	1.2	2.7	0.0	2.2

## 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
EURO STOXX 50 Index	N/A	N/A	17.1	20.0	68.3	N/A	N/A	17.2	6.3	11.1
EURO STOXX Index	N/A	N/A	17.9	28.0	81.1	N/A	N/A	18.0	8.7	12.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO STOXX 50 Index	11.8	11.3	12.0	20.6	18.9	N/A	N/A	1.3	0.3	0.6
EURO STOXX Index	11.3	10.6	11.2	19.1	17.4	N/A	N/A	N/A	0.5	0.7
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX 50 Index	1.0	1.0	1.0	1.0	1.0	1.5	1.7	1.8	2.5	2.5
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX 50 Index	1.0	1.0	1.1	1.1	1.1	-2.3	-1.7	-0.3	-0.8	-0.5

<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 Aug. 31, 2017

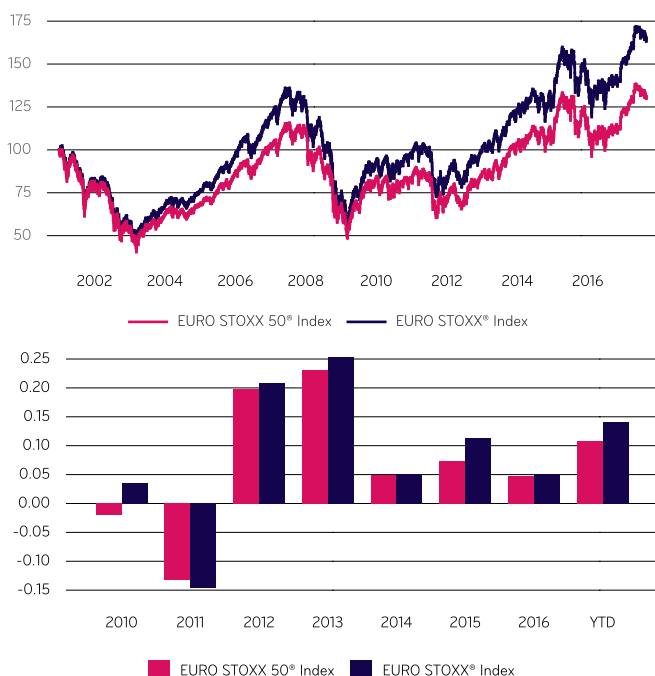
# BLUE-CHIP INDICES

## EURO STOXX 50® INDEX

### Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>4</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX 50 Index	15.8	14.3	15.1	14.3	1.6	3.9	1.1	18.3
EURO STOXX Index	17.5	14.8	15.4	14.8	1.6	3.6	1.0	19.5

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



### 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](http://www.stoxx.com/indices/rulebooks.html)

### Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return AUD	CH0271081249	SX5EAGU		.SXELP
Net Return AUD	CH0271081264	SX5EAU		.SXEA
Price AUD	CH0271081280	SX5EAA		.SXEEC
Gross Return CAD	CH0148120857	SX5EGDA	SX5EGDA INDEX	.SX5EGDA
Net Return CAD	CH0148120840	SX5EDA	SX5EDA INDEX	.SX5EDA
Price CAD	CH0148120832	SX5ECA	SX5ECA INDEX	.SX5ECA
Gross Return CHF	CH0271081256	SX5ECGD		.SXECHC1
Net Return CHF	CH0271081272	SX5ECHD		.SXEGB
Price CHF	CH0271081298	SX5ECHC		.SXEJP
Gross Return EUR	CH0102173264	SX5GT	SX5GT INDEX	.SX5GT

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	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

<sup>3</sup> STOXX data from Dec. 31, 2000 to Aug. 31, 2017

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

(EUR, gross return), all data as of Aug. 31, 2017

### CONTACT DETAILS

#### STOXX customer support

P +41 43 430 7272  
customersupport@stoxx.com  
[www.stoxx.com](http://www.stoxx.com)

**Zurich/headquarters:**  
P +41 43 430 7160

#### STOXX is part of Deutsche Börse 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.

## EURO STOXX 50® INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
TOTAL	Oil & Gas	FR	4.65
SANOFI	Health Care	FR	4.03
SIEMENS	Industrial Goods & Services	DE	4.02
BAYER	Chemicals	DE	3.83
SAP	Technology	DE	3.79
BCO SANTANDER	Banks	ES	3.77
ALLIANZ	Insurance	DE	3.54
UNILEVER NV	Personal & Household Goods	NL	3.39
BASF	Chemicals	DE	3.22
ANHEUSER-BUSCH INBEV	Food & Beverage	BE	3.18

<sup>5</sup> Based on the composition as of Aug. 31, 2017

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