

EURO STOXX 50® INDEX

Index description

The EURO STOXX 50® Index represents the performance of the 50 largest companies among the 20 supersectors in terms of free-float market cap in 9 Eurozone countries: Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands 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

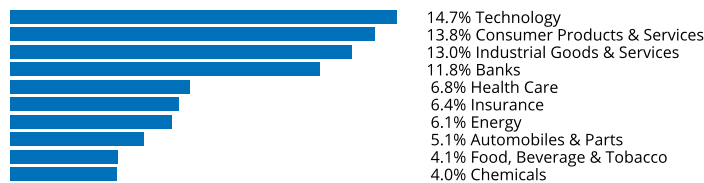
» Selection methodology ensures a stable and up-to-date index composition. Fast-exit rules ensure the index accurately represents the performance of only the largest and most liquid companies in a sector

» Weighted by free-float market cap

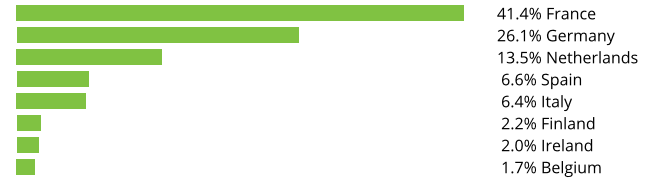
Descriptive statistics

| Index | Market cap (CAD bn.) | | Components (CAD bn.) | | | | Component weight (%) | | Turnover (%) |
|---------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| EURO STOXX 50 Index | 5,740.2 | 4,396.4 | 87.9 | 68.7 | 339.9 | 24.4 | 7.7 | 0.6 | 3.6 |
| EURO STOXX Index | 10,281.0 | 7,276.1 | 25.2 | 10.8 | 339.9 | 2.4 | 4.7 | 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 | 1.4 | 11.5 | 9.5 | 24.6 | 13.9 | N/A | N/A | 9.5 | 7.7 | 2.7 |
| EURO STOXX Index | 1.5 | 11.1 | 5.9 | 22.3 | 10.2 | N/A | N/A | 5.9 | 7.0 | 2.0 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| EURO STOXX 50 Index | 17.4 | 16.3 | 24.1 | 23.9 | 20.4 | N/A | N/A | 0.3 | 0.3 | 0.1 |
| EURO STOXX Index | 16.3 | 15.1 | 23.0 | 22.5 | 19.2 | N/A | N/A | 0.2 | 0.3 | 0.1 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO STOXX 50 Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 2.6 | 2.4 | 2.5 | 2.9 | 2.6 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO STOXX 50 Index | 1.1 | 1.1 | 1.0 | 1.1 | 1.1 | -0.2 | 1.2 | 1.4 | 0.3 | 0.3 |

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

² Based on EURIBOR1M

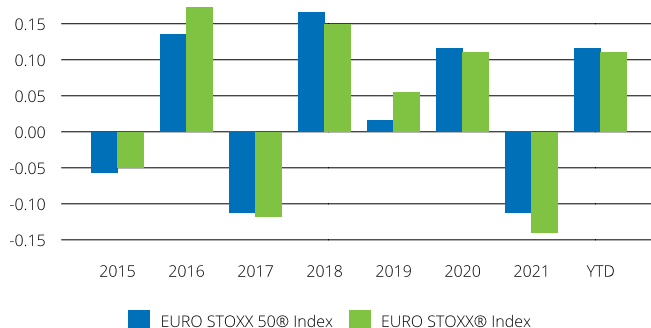
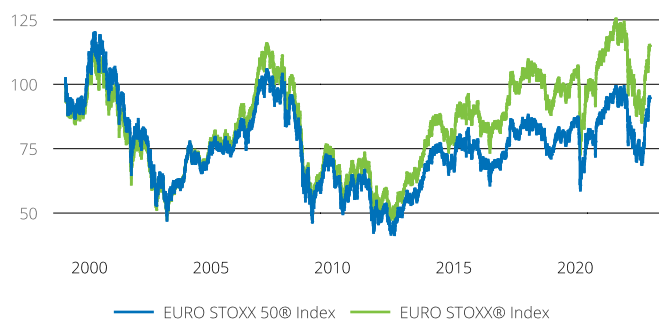
(CAD, price), all data as of Feb. 28, 2023

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 (%) ³ | Price/ sales | Price/ cash flow |
|---------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
| | Trailing | Projected | Trailing | Projected | Trailing | Trailing | Trailing | Trailing |
| EURO STOXX 50 Index | 14.4 | 11.7 | 13.7 | 11.7 | 1.8 | 2.8 | 1.2 | 11.2 |
| EURO STOXX Index | 14.9 | 12.4 | 13.2 | 12.0 | 1.7 | 2.6 | 1.1 | 2.2 |

Performance and annual returns⁴

Methodology

From each of the 20 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:

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); |
| Calculation hours | Realtime: 9:00 am - 6:00 pm CET |
| Base value/base date | Price, net return (EUR/USD): 1,000 as of Dec. 31, 1991 |
| History | EURO STOXX 50: price and net return: available daily back to Dec. |
| Inception date | Feb. 26, 1998 |

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

CONTACT DETAILS

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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.

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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Jan. 04, 1999 to Jan. 31, 2023

EURO STOXX 50® INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------|------------------------------|----------------|-------------------|
| ASML HLDG | Technology | Netherlands | 7.73 |
| LVMH MOET HENNESSY | Consumer Products & Services | France | 6.76 |
| TOTALENERGIES | Energy | France | 5.04 |
| SAP | Technology | Germany | 3.61 |
| SIEMENS | Industrial Goods & Services | Germany | 3.51 |
| SANOFI | Health Care | France | 3.35 |
| L'OREAL | Consumer Products & Services | France | 3.00 |
| ALLIANZ | Insurance | Germany | 2.94 |
| SCHNEIDER ELECTRIC | Industrial Goods & Services | France | 2.85 |
| AIR LIQUIDE | Chemicals | France | 2.59 |

⁵ Based on the composition as of Feb. 28, 2023
