

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

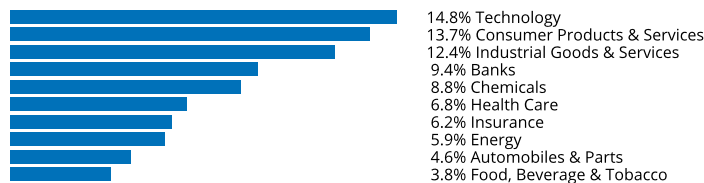
» Selection methodology ensures a stable and up-to-date index composition. Fast-exit rules ensure the index accurately represents the performance of only the largest and most liquid companies in a sector

» Weighted by free-float market cap

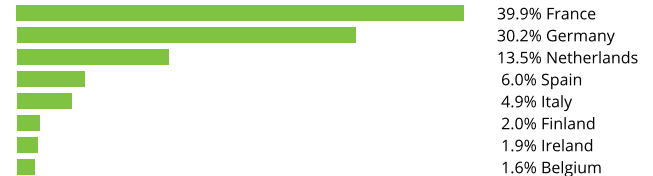
Descriptive statistics

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	5,884.0	4,508.3	90.2	71.4	352.0	26.5	7.8	0.6	3.6
EURO STOXX Index	10,414.3	7,396.6	25.5	11.1	352.0	2.5	4.8	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	10.1	10.1	4.0	20.6	23.2	N/A	N/A	4.0	6.5	4.3
EURO STOXX Index	9.5	9.5	1.2	18.6	19.1	N/A	N/A	1.2	5.9	3.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO STOXX 50 Index	15.1	15.1	24.9	23.9	20.3	N/A	N/A	0.2	0.3	0.2
EURO STOXX Index	13.6	13.6	23.7	22.5	19.2	N/A	N/A	0.1	0.3	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX 50 Index	1.0	1.0	1.0	1.0	1.0	2.1	2.1	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	3.0	3.0	1.2	0.3	0.3

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

² Based on EURIBOR1M

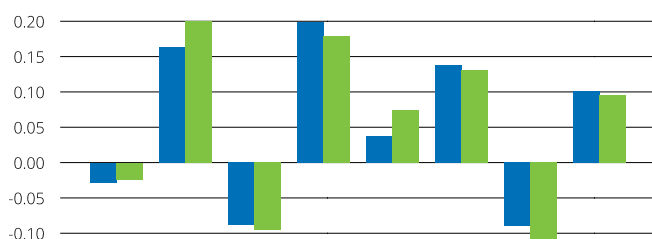
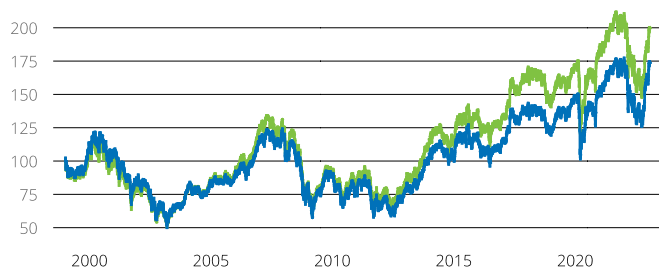
(CAD, net return), all data as of Jan. 31, 2023

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	14.6	12.0	14.1	12.0	1.9	2.6	1.4	16.9
EURO STOXX Index	14.4	12.4	13.0	12.0	1.7	2.4	1.2	13.6

Performance and annual returns⁴

2015 2016 2017 2018 2019 2020 2021 YTD

■ EURO STOXX 50® Index ■ EURO STOXX® Index

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

(CAD, net return), all data as of Jan. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	7.81
LVMH MOET HENNESSY	Consumer Products & Services	France	6.71
TOTALENERGIES	Energy	France	4.80
LINDE	Chemicals	Germany	4.79
SAP	Technology	Germany	3.57
SIEMENS	Industrial Goods & Services	Germany	3.39
SANOFI	Health Care	France	3.31
L'OREAL	Consumer Products & Services	France	2.96
ALLIANZ	Insurance	Germany	2.84
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	2.72

⁵ Based on the composition as of Jan. 31, 2023
