

EURO STOXX 50® INDEX

Index description

The EURO STOXX 50 is derived from the EURO STOXX index and represents the performance of the 50 largest companies among the 20 supersectors in terms of free-float market capitalization in the Eurozone. 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.

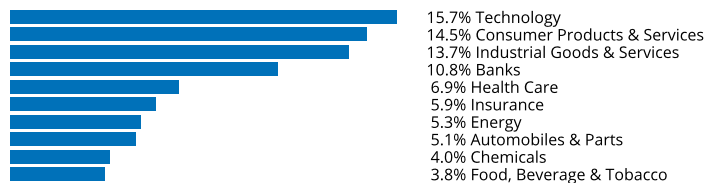
»Selection methodology ensures a stable and up-to-date index composition. Fast-exit rules ensure the index accurately represents the performance of only the largest and most liquid companies in a sector.

»Weighted by free-float market cap.

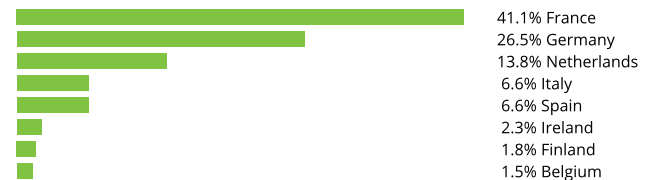
Descriptive statistics

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	6,077.2	4,635.4	92.7	70.4	380.7	21.0	8.2	0.5	3.9
EURO STOXX Index	10,572.6	7,518.1	25.8	10.4	380.7	2.3	5.1	0.0	2.9

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	2.3	21.7	38.4	41.2	40.9	N/A	N/A	38.8	12.3	7.2
EURO STOXX Index	2.6	18.4	31.6	34.8	32.8	N/A	N/A	31.8	10.6	5.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO STOXX 50 Index	16.4	16.9	18.5	19.4	20.6	N/A	N/A	1.7	0.6	0.3
EURO STOXX Index	14.3	15.9	17.8	18.2	19.5	N/A	N/A	1.5	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX 50 Index	1.0	1.0	1.0	1.0	1.0	3.3	2.3	2.3	2.5	2.6
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX 50 Index	1.1	1.1	1.0	1.1	1.1	-1.1	2.2	2.3	0.7	0.5

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

² Based on EURIBOR1M

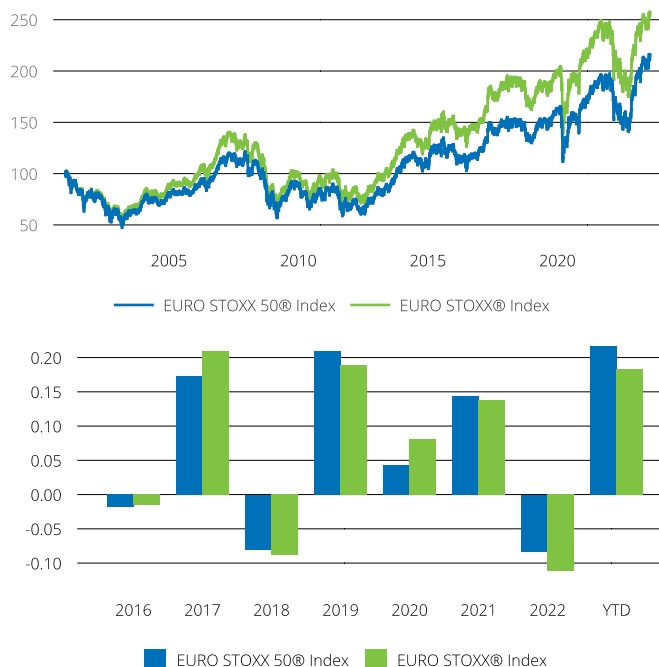
(CAD, gross return), all data as of Jul. 31, 2023

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	14.0	12.2	13.3	12.1	1.9	4.5	1.2	17.7
EURO STOXX Index	15.4	12.5	13.5	12.2	1.7	4.2	1.1	10.6

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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

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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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Jan. 02, 2001 to Jul. 31, 2023

(CAD, gross return), all data as of Jul. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	8.23
LVMH MOET HENNESSY	Consumer Products & Services	France	6.89
TOTALENERGIES	Energy	France	4.31
SAP	Technology	Germany	4.22
SIEMENS	Industrial Goods & Services	Germany	3.63
SANOFI	Health Care	France	3.48
L'OREAL	Consumer Products & Services	France	3.21
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	2.90
ALLIANZ	Insurance	Germany	2.74
AIR LIQUIDE	Chemicals	France	2.68

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