

STOXX® EUROPE 50 INDEX

Index description

The regional blue-chip indices are derived from regional subsets of the STOXX Global 1800 Index. The indices cover the largest supersector leaders of their region in terms of free-float market cap.

Key facts

» Diversified, as they incorporate a capping factor to ensure that no country/component can dominate the index

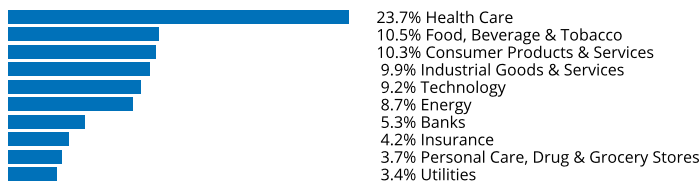
» Buffers are used to achieve the fixed number of components and to maintain stability of the indices by reducing index composition changes

» A fast-exit rule ensures the index accurately represents the performance of only the biggest and most liquid stocks

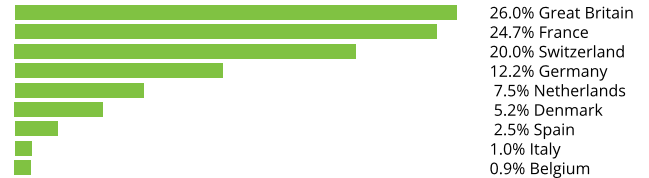
Descriptive statistics

| Index | Market cap (CAD bn.) | | Components (CAD bn.) | | | | Component weight (%) | | Turnover (%) |
|------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Europe 50 Index | 8,210.1 | 6,887.9 | 137.8 | 96.3 | 441.2 | 52.0 | 6.4 | 0.8 | 4.7 |
| STOXX Europe 600 Index | 17,868.4 | 14,028.4 | 23.4 | 8.2 | 441.2 | 0.5 | 3.1 | 0.0 | 3.4 |

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 |
| STOXX Europe 50 Index | -5.4 | 10.3 | 18.1 | 41.2 | 46.1 | N/A | N/A | 18.2 | 12.3 | 8.0 |
| STOXX Europe 600 Index | -5.5 | 9.0 | 12.6 | 33.1 | 31.5 | N/A | N/A | 12.7 | 10.1 | 5.7 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Europe 50 Index | 12.1 | 13.3 | 15.2 | 15.3 | 16.6 | N/A | N/A | 0.9 | 0.7 | 0.5 |
| STOXX Europe 600 Index | 11.8 | 14.5 | 17.0 | 16.1 | 17.2 | N/A | N/A | 0.5 | 0.6 | 0.3 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Europe 50 Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 2.3 | 4.0 | 4.3 | 3.5 | 3.6 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe 50 Index | 1.0 | 0.9 | 0.9 | 0.9 | 0.9 | 0.6 | 0.7 | 1.0 | 0.5 | 0.5 |

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

² Based on EURIBOR1M

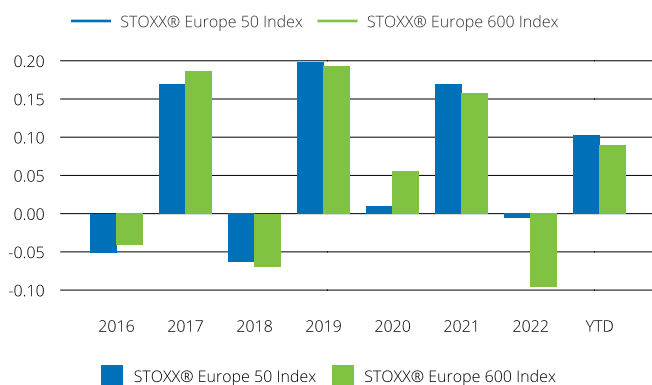
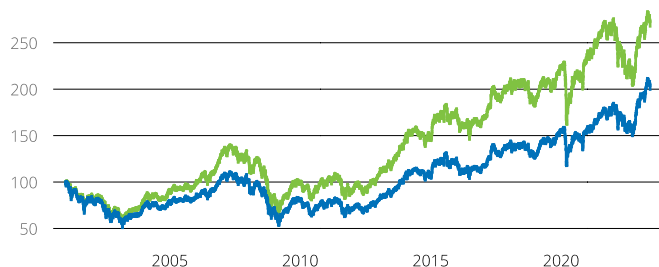
(CAD, gross return), all data as of May 31, 2023

BLUE-CHIP INDICES

STOXX® EUROPE 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 |
| STOXX Europe 50 Index | 15.0 | 13.3 | 14.5 | 13.3 | 2.4 | 3.7 | 1.5 | 15.5 |
| STOXX Europe 600 Index | 15.2 | 12.7 | 13.4 | 12.5 | 1.8 | 3.6 | 1.2 | 1.7 |

Performance and annual returns⁴

Methodology

The regional blue-chip indices are derived from the relevant benchmark index: STOXX Europe 50 is selected from the STOXX Europe 600 Index; STOXX Nordic 30 is selected from STOXX Nordic Total Market Index; STOXX Asia/Pacific 50 is selected from the STOXX Asia/Pacific 600 Index; STOXX North America 50 is selected from the STOXX North America 600 Index. The target is to cover the largest supersector leaders from the benchmark index. 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 CAD | CH0148120956 | SX5PGDA | SX5PGDA INDEX | .SX5PGDA |
| Gross Return CAD | CH0148120956 | SX5PGDA | SX5PGDA INDEX | .SX5PGDA |
| Net Return CAD | CH0148120949 | SX5PDA | SX5PDA INDEX | .SX5PDA |
| Net Return CAD | CH0148120949 | SX5PDA | SX5PDA INDEX | .SX5PDA |
| Price CAD | CH0148120931 | SX5PCA | SX5PCA INDEX | .SX5PCA |
| Price CAD | CH0148120931 | SX5PCA | SX5PCA INDEX | .SX5PCA |
| Gross Return EUR | CH0108730844 | SX5GR | SX5GR INDEX | .SX5GR |
| Gross Return EUR | CH0108730844 | SX5GR | SX5GR INDEX | .SX5GR |
| Net Return EUR | EU0009658178 | SX5R | SX5R INDEX | .STOXX50R |
| Net Return EUR | EU0009658178 | SX5R | SX5R INDEX | .STOXX50R |

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

Quick facts

| | |
|-------------------|---|
| Weighting | Free-float market cap |
| Cap factor | 10% |
| No. of components | Fixed, number of stocks indicated in index name |
| Review frequency | Annually (September) |

To learn more about the inception date, currency versions, 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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 31, 2000 to May 31, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------|------------------------------|----------------|-------------------|
| NESTLE | Food, Beverage & Tobacco | Switzerland | 6.40 |
| ASML HLDG | Technology | Netherlands | 5.69 |
| NOVO NORDISK B | Health Care | Denmark | 5.17 |
| LVMH MOET HENNESSY | Consumer Products & Services | France | 4.44 |
| ASTRAZENECA | Health Care | Great Britain | 4.42 |
| ROCHE HLDG P | Health Care | Switzerland | 4.37 |
| NOVARTIS | Health Care | Switzerland | 3.95 |
| SHELL | Energy | Great Britain | 3.82 |
| HSBC | Banks | Great Britain | 2.93 |
| TOTALENERGIES | Energy | France | 2.78 |

⁵ Based on the composition as of May 31, 2023
