

EURO STOXX 50

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.

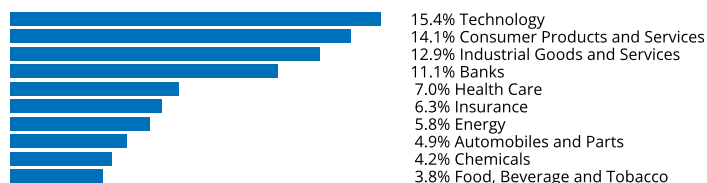
»Selection methodology ensures a stable and up-to-date index composition. Fast-exit rules ensure the index accurately represents the performance of only the largest and most liquid companies in a sector.

»Weighted by free-float market cap.

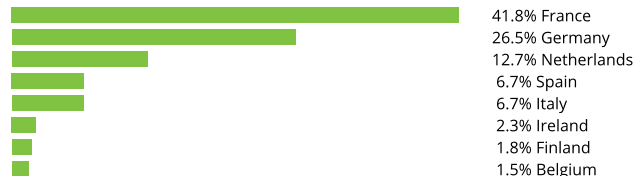
Descriptive statistics

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	5,890.5	4,508.5	90.2	69.3	359.9	22.1	8.0	0.5	3.9
EURO STOXX	10,326.7	7,367.9	25.3	10.1	359.9	2.3	4.9	0.0	3.0

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	-2.8	15.0	36.2	23.7	22.6	N/A	N/A	36.6	7.4	4.2
EURO STOXX	-2.0	20.0	30.5	19.0	16.2	N/A	N/A	30.8	6.0	3.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX 50	N/A	N/A	18.6	19.4	20.6	N/A	N/A	1.5	0.3	0.2
EURO STOXX	N/A	N/A	17.7	18.1	19.5	N/A	N/A	1.4	0.3	0.1
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX 50	1.0	1.0	1.0	1.0	1.0	2.3	2.3	2.3	2.5	2.6
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX 50	1.1	1.1	1.0	1.1	1.1	-3.6	1.4	1.9	0.6	0.5

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

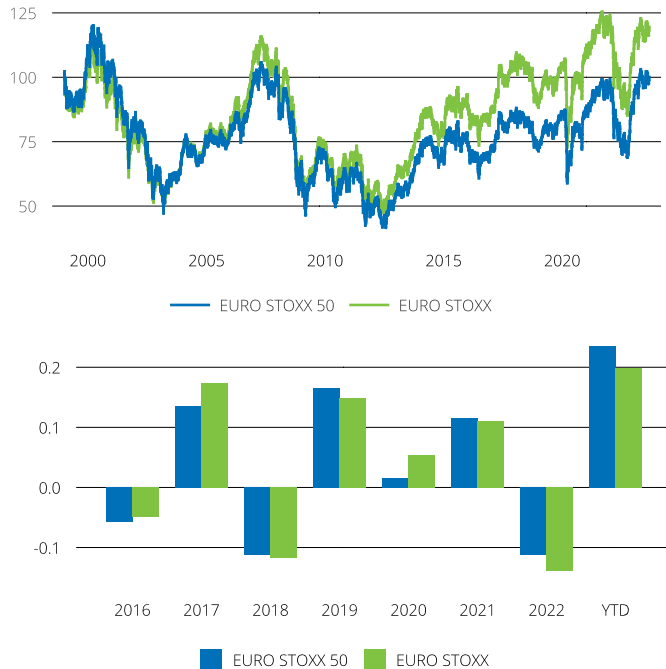
(CAD, price), all data as of Aug. 31, 2023

BLUE CHIP INDICES

EURO STOXX 50

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	13.4	11.8	12.5	11.6	1.8	3.5	1.2	17.2
EURO STOXX	14.7	12.1	12.7	11.7	1.6	3.3	1.0	4.3

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
Price EUR	EU0009658145	SX5E	SX5E INDEX	.STOXX50E
Net Return EUR	EU0009658152	SX5T	SX5T INDEX	.STOXX50ER
Price USD	EU0009658988	SX5K	SX5K INDEX	.STOXX50ED
Net Return USD	EU0009658996	SX5U	SX5U INDEX	.STOXX50EDR
Gross Return EUR	CH0102173264	SX5GT	SX5GT INDEX	.SX5GT
Gross Return USD	CH0147789744	SX5GU	SX5GU INDEX	.SX5GU
Gross Return CAD	CH0148120857	SX5EGDA	SX5EGDA INDEX	.SX5EGDA
Gross Return GBP	CH0148120790	SX5EGHB	SX5EGHB INDEX	.SX5EGHB
Gross Return JPY	CH0148120824	SX5GLP	SX5GLP INDEX	.SX5GLP
Net Return CAD	CH0148120840	SX5EDA	SX5EDA INDEX	.SX5EDA
Net Return GBP	CH0148120782	SX5EHB	SX5EHB INDEX	.SX5EHB
Net Return JPY	CH0148120816	SX5ELP	SX5ELP INDEX	.SX5ELP
Price CAD	CH0148120832	SX5ECA	SX5ECA INDEX	.SX5ECA
Price GBP	CH0148120774	SX5EGB	SX5EGB INDEX	.SX5EGB
Price JPY	CH0148120808	SX5EJP	SX5EJP INDEX	.SX5EJP
Gross Return AUD	CH0271081249	SX5EAGU		.SX5EAGU
Net Return AUD	CH0271081264	SX5EAU		.SX5EAU
Price AUD	CH0271081280	SX5EAA		.SX5EAA
Gross Return CHF	CH0271081256	SX5ECGD		.SX5ECGD
Net Return CHF	CH0271081272	SX5ECHD	SX5ECHD INDEX	.SX5ECHD
Price CHF	CH0271081298	SX5EHC		.SX5EHC

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
BLUE CHIP INDICES

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

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

(CAD, price), all data as of Aug. 31, 2023

EURO STOXX 50

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	7.98
LVMH MOET HENNESSY	Consumer Products and Services	France	6.61
TOTALENERGIES	Energy	France	4.71
SAP	Technology	Germany	4.55
SANOFI	Health Care	France	3.68
SIEMENS	Industrial Goods and Services	Germany	3.39
L'OREAL	Consumer Products and Services	France	3.21
SCHNEIDER ELECTRIC	Industrial Goods and Services	France	2.95
ALLIANZ	Insurance	Germany	2.95
AIR LIQUIDE	Chemicals	France	2.85

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