

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.

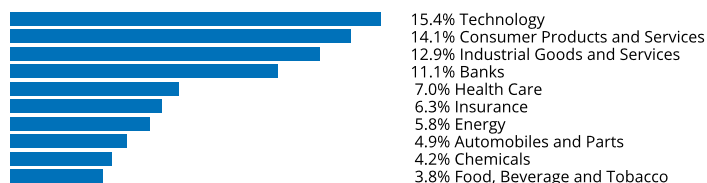
»Selection methodology ensures a stable and up-to-date index composition. Fast-exit rules ensure the index accurately represents the performance of only the largest and most liquid companies in a sector.

»Weighted by free-float market cap.

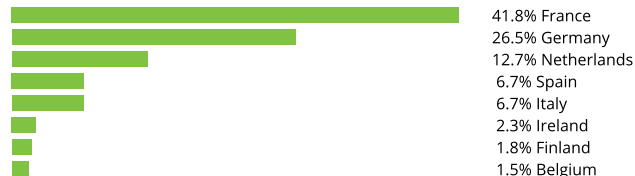
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|---------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| EURO STOXX 50 | 4,353.7 | 3,332.3 | 66.6 | 51.2 | 266.0 | 16.3 | 8.0 | 0.5 | 3.9 |
| EURO STOXX | 7,632.6 | 5,445.7 | 18.7 | 7.5 | 266.0 | 1.7 | 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 | -5.4 | 15.2 | 31.9 | 19.2 | 18.1 | N/A | N/A | 32.2 | 6.1 | 3.4 |
| EURO STOXX | -4.7 | 20.2 | 26.3 | 14.6 | 12.0 | N/A | N/A | 26.5 | 4.7 | 2.3 |
| 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 | 22.4 | 23.0 | 23.8 | N/A | N/A | 1.1 | 0.2 | 0.1 |
| EURO STOXX | N/A | N/A | 21.6 | 21.8 | 22.7 | N/A | N/A | 1.0 | 0.2 | 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 | 1.0 | -3.6 | 1.4 | 1.9 | 0.6 | 0.5 |

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

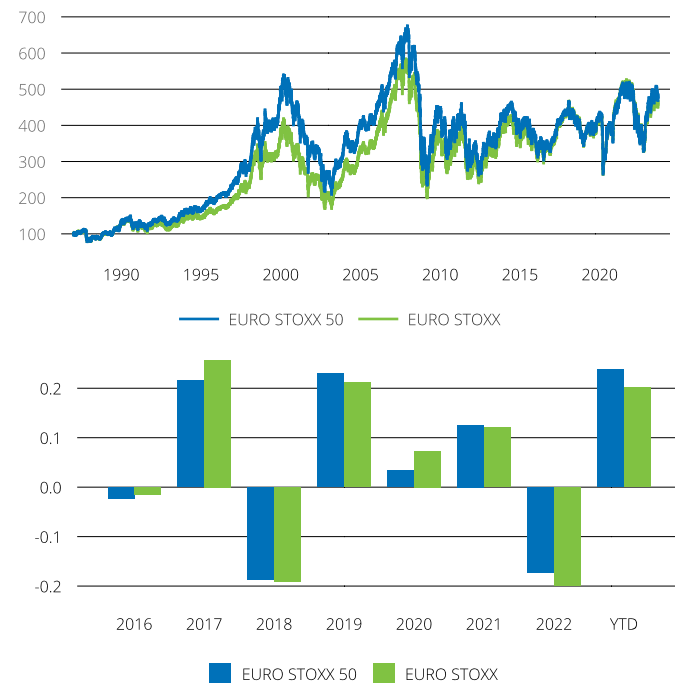
(USD, price), all data as of Aug. 31, 2023

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 | 3.4 | 1.2 | 17.2 |
| EURO STOXX | 14.7 | 12.1 | 12.7 | 11.7 | 1.6 | 3.2 | 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 | SX5EGLP | SX5EGLP INDEX | .SX5EGLP |
| 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 Dec. 31, 1986 to Aug. 31, 2023

(USD, 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