



Index Focus

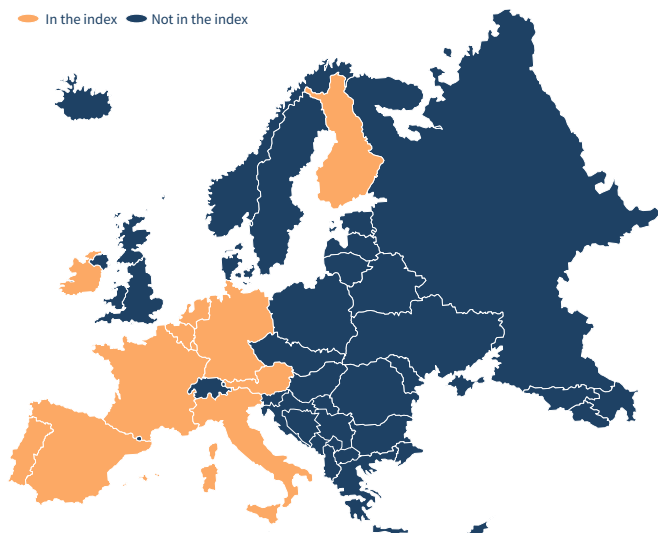
EURO STOXX 50

At a Glance

The **EURO STOXX 50** is a sub-index of the STOXX family and follows the performance of the biggest industry leaders in the Eurozone economy. The **EURO STOXX 50** is a popular reference point for investors, as the market views the index as a critical measurement of Europe’s economic health. The index is evenly spread out across many sectors, which helps investors avoid being overexposed to one particular industry.

Index Construction

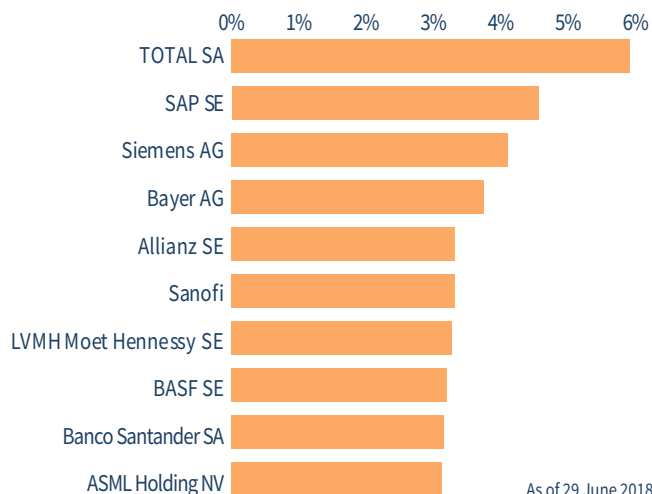
■ In the index
 ■ Not in the index



The index includes stocks from 11 Eurozone economies - Austria, Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain.

- ▶ The **EURO STOXX 50** is what is known as a “price return” index, which means that dividends paid by the companies are not considered in the index calculation. This is not to be confused with a “total return” index, like the German DAX for example, where all dividends are reinvested back into the Index.

Top Ten Companies by Market Cap %



The **EURO STOXX 50** is a “market cap weighted” index, which means that big companies have a greater effect on the performance of the index than smaller companies.

Some Well-Known Companies in the EURO STOXX 50

- ▶ Adidas (Retail)
- ▶ Airbus (Aerospace and Defence)
- ▶ Bayer (Health)
- ▶ BMW (Automotive)
- ▶ BNP Paribas (Bank)
- ▶ Nokia (Technology)
- ▶ Santander (Bank)
- ▶ SAP (Technology)
- ▶ Telefónica (Communications)
- ▶ Unilever (Consumer Goods)

The EURO STOXX 50 Advantage

A key indicator of the health of the European stock market



The index had a market cap of nearly £2.5 trillion as of May 2018



Led by consumer goods and financials

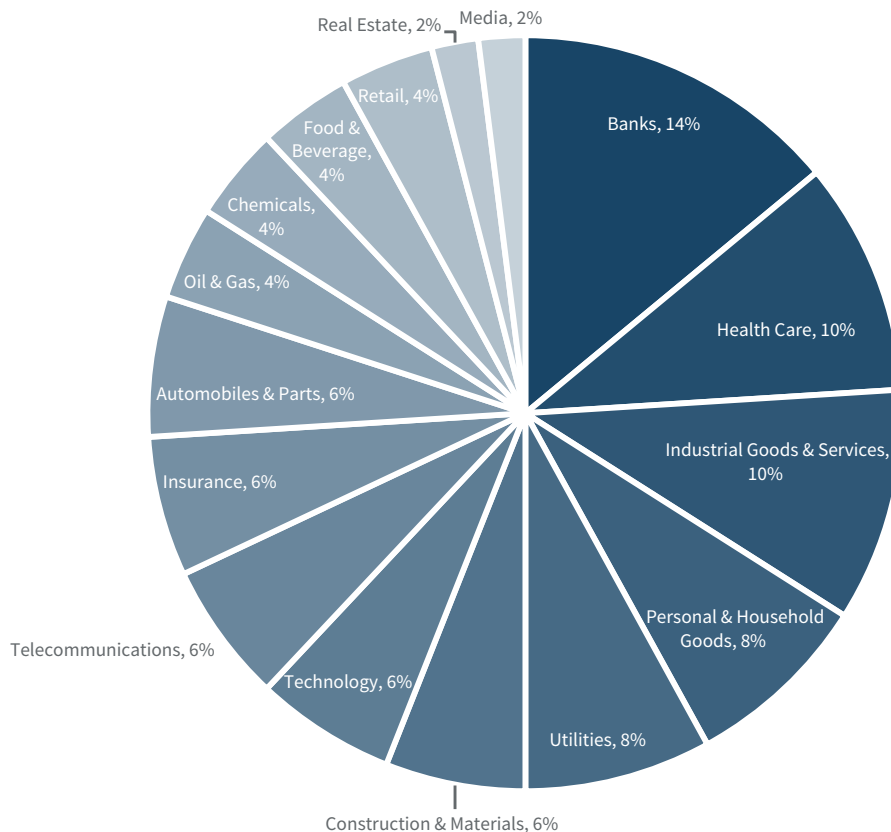


One of the most commonly used European indices



Sector Breakdown

The **EURO STOXX 50** is a diverse index, with companies hailing from 11 different countries from all over the Eurozone. This makes for a wide range of products being produced by these companies, which are being consumed by an even wider range of people, giving investors a piece of more than a dozen different markets.



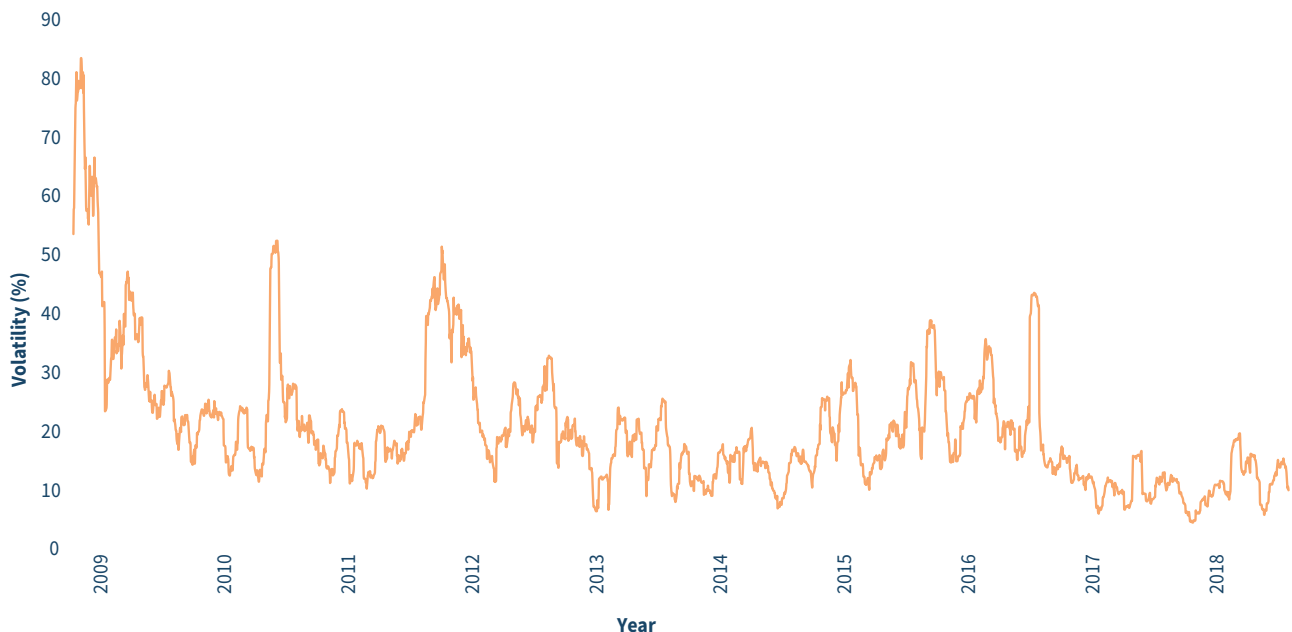
10 Year Cumulative Performance

The graph below tracks the **EURO STOXX 50**'s performance over the past decade. The graph starts at 100 to give an indication of the percent increase over time, which in this case is 5.53% over 10 years as of 28 July 2018.



Rolling Monthly Realised Volatility

Volatility measures how stable the price of a security or index is. A security with high volatility tends to experience dramatic price changes, whereas a security with low volatility may behave a little more predictably. The graph below shows the volatility of the **EURO STOXX 50** over the last 10 years as of 28 July 2018.



Historical Simulation

To assess the historical performance of the **EURO STOXX 50**, we have simulated the frequency at which the indices have fallen by more than 50%, 40% and 30%, in the tables below. The sampling period begins from 21/07/2003 and encompasses the last 15 years of data.

6 Year Period

| Index | 50% | 40% | 30% |
|---------------|-------|-------|--------|
| FTSE 100 | 0.00% | 0.00% | 0.00% |
| FTSE 150 | 0.00% | 0.00% | 0.00% |
| EURO STOXX 50 | 0.00% | 2.64% | 24.89% |
| Russell 2000 | 0.00% | 0.00% | 0.00% |
| S&P 500 | 0.00% | 0.00% | 0.00% |

7 Year Period

| Index | 50% | 40% | 30% |
|---------------|-------|-------|-------|
| EURO STOXX 50 | 0.00% | 0.00% | 4.96% |
| FTSE 100 | 0.00% | 0.00% | 0.00% |
| FTSE 150 | 0.00% | 0.00% | 0.00% |
| Russell 2000 | 0.00% | 0.00% | 0.00% |
| S&P 500 | 0.00% | 0.00% | 0.00% |

10 Year Period

| Index | 50% | 40% | 30% |
|---------------|-------|-------|-------|
| EURO STOXX 50 | 0.00% | 0.00% | 0.00% |
| FTSE 100 | 0.00% | 0.00% | 0.00% |
| FTSE 150 | 0.00% | 0.00% | 0.00% |
| Russell 2000 | 0.00% | 0.00% | 0.00% |
| S&P 500 | 0.00% | 0.00% | 0.00% |

Sampling Period: 21/07/2003 – 19/07/2018 (15 years)

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