

EURO STOXX® 50 EX BANKS INDEX

Index description

STOXX calculates several ex region, ex country and ex sector indices. This means that from the main index a specific region, country or sector is excluded. The sector classification is based on ICB Classification (www.icbenchmark.com.) Some examples:

- a) Blue-chip ex sector: the EURO STOXX 50 ex Financial Index excludes all companies assigned to the ICB code 8000
- b) Benchmark ex region: the STOXX Global 1800 ex Europe Index excludes all companies from Europe
- c) Benchmark ex country: the STOXX Europe 600 ex UK Index excludes companies from the United Kingdom
- d) Size ex sector: the STOXX Europe Large 200 ex Banks Index excludes all companies assigned to the ICB code 8300

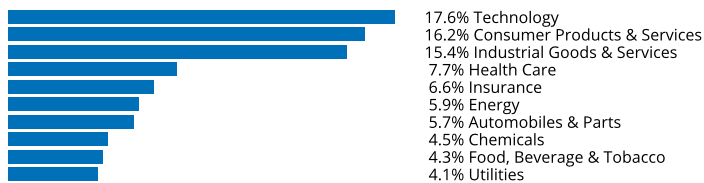
Key facts

- » Transparent and rules-based methodology
- » Buffer rule aims to reduce turnover
- » Weighted by free-float market cap

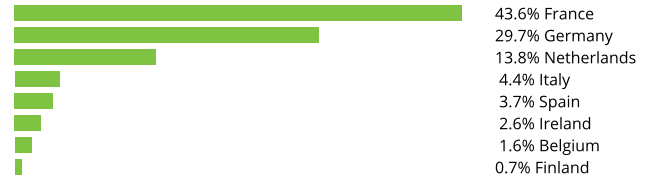
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| EURO STOXX 50 ex Banks Index | 3,831.6 | 2,847.5 | 66.2 | 50.3 | 262.3 | 14.4 | 9.2 | 0.5 | 3.1 |
| EURO STOXX 50 Index | 4,187.6 | 3,194.1 | 63.9 | 48.5 | 262.3 | 14.4 | 8.2 | 0.5 | 3.9 |

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 ex Banks Index | 1.3 | 20.6 | 22.3 | 50.1 | 53.3 | N/A | N/A | 22.5 | 14.7 | 9.0 |
| EURO STOXX 50 Index | 1.8 | 21.3 | 24.6 | 54.1 | 47.9 | N/A | N/A | 24.8 | 15.7 | 8.2 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| EURO STOXX 50 ex Banks Index | 17.1 | 14.8 | 16.6 | 18.9 | 20.6 | N/A | N/A | 1.2 | 0.7 | 0.4 |
| EURO STOXX 50 Index | 16.7 | 15.4 | 16.8 | 19.2 | 21.1 | N/A | N/A | 1.3 | 0.7 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO STOXX 50 ex Banks Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.2 | 2.1 | 1.8 | 1.7 | 1.8 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO STOXX 50 ex Banks Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | -5.2 | -0.5 | -1.0 | -0.6 | 0.3 |

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

² Based on EURIBOR1M

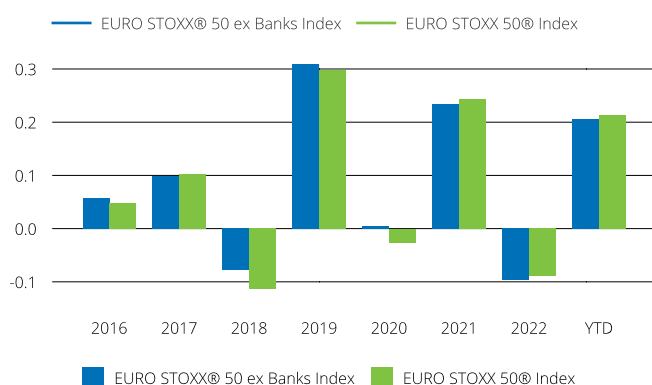
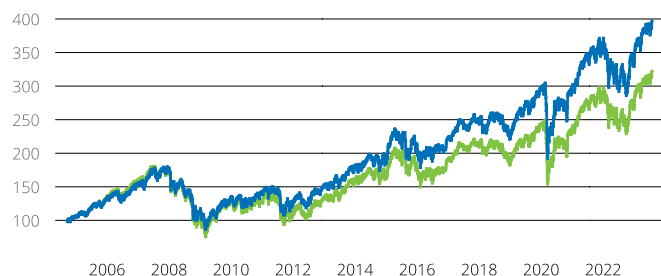
(EUR, gross return), all data as of Jul. 31, 2023

BLUE-CHIP INDICES

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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 ex Banks Index | 15.8 | 13.8 | 15.0 | 13.6 | 2.3 | 3.6 | 1.2 | 17.7 |
| EURO STOXX 50 Index | 14.0 | 12.2 | 13.3 | 12.1 | 1.9 | 4.0 | 1.2 | 17.7 |

Performance and annual returns⁴

Methodology

A specific region, country or sector is excluded from the relevant main index. The detailed methodology including the calculation formula can be found in our rulebook : <http://www.stoxx.com/indices/rulebooks.html>

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|---------|---------------|----------|
| Gross Return EUR | CH0138311771 | SX5GNBT | SX5GNBT INDEX | .SX5GNBT |
| Gross Return EUR | CH0138311771 | SX5GNBT | SX5GNBT INDEX | .SX5GNBT |
| Net Return EUR | CH0138311797 | SX5NBT | SX5NBT INDEX | .SX5NBT |
| Net Return EUR | CH0138311797 | SX5NBT | SX5NBT INDEX | .SX5NBT |
| Price EUR | CH0138311789 | SX5NBE | SX5NBE INDEX | .SX5NBE |
| Price EUR | CH0138311789 | SX5NBE | SX5NBE INDEX | .SX5NBE |
| Gross Return USD | CH0138580862 | SX5GNBU | SX5GNBU INDEX | .SX5GNBU |
| Gross Return USD | CH0138580862 | SX5GNBU | SX5GNBU INDEX | .SX5GNBU |
| Net Return USD | CH0138311813 | SX5NBU | SX5NBU INDEX | .SX5NBU |
| Net Return USD | CH0138311813 | SX5NBU | SX5NBU INDEX | .SX5NBU |

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

Quick facts

| | |
|-------------------|---------------------------|
| Weighting | Free-float market cap |
| Cap factor | In line with parent index |
| No. of components | Variable |
| Review frequency | In line with parent index |

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 Sep. 20, 2004 to Jul. 31, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------|------------------------------|----------------|-------------------|
| ASML HLDG | Technology | Netherlands | 9.23 |
| LVMH MOET HENNESSY | Consumer Products & Services | France | 7.73 |
| TOTALENERGIES | Energy | France | 4.83 |
| SAP | Technology | Germany | 4.74 |
| SIEMENS | Industrial Goods & Services | Germany | 4.08 |
| SANOFI | Health Care | France | 3.90 |
| L'OREAL | Consumer Products & Services | France | 3.61 |
| SCHNEIDER ELECTRIC | Industrial Goods & Services | France | 3.25 |
| ALLIANZ | Insurance | Germany | 3.08 |
| AIR LIQUIDE | Chemicals | France | 3.00 |

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