

# EURO STOXX® 50 EX FINANCIALS 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 30

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 3010

## Key facts

»Transparent and rules-based methodology

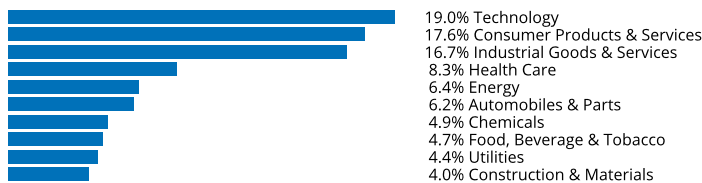
»Buffer rule aims to reduce turnover

»Weighted by free-float market cap

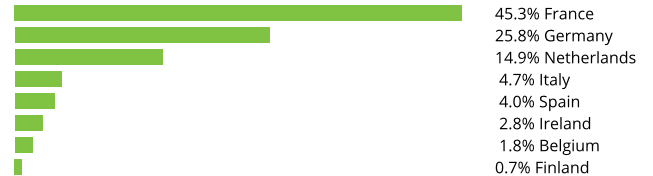
## Descriptive statistics

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 Financials Index	3,600.4	2,626.5	67.3	50.3	262.9	14.4	10.0	0.5	3.3
EURO STOXX 50 Index	4,188.2	3,194.7	63.9	48.5	262.9	14.4	8.2	0.5	3.9

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX 50 ex Financials Index	1.0	18.3	18.3	38.4	33.3	N/A	N/A	18.5	11.6	6.0
EURO STOXX 50 Index	1.6	17.9	20.6	40.9	26.8	N/A	N/A	20.8	12.2	4.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO STOXX 50 ex Financials Index	17.5	15.1	17.0	19.2	20.7	N/A	N/A	1.0	0.5	0.3
EURO STOXX 50 Index	16.7	15.5	16.9	19.3	21.1	N/A	N/A	1.1	0.6	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX 50 ex Financials Index	1.0	1.0	1.0	1.0	1.0	2.0	2.7	2.5	2.3	2.4
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX 50 ex Financials Index	1.0	1.0	1.0	1.0	1.0	-3.7	0.2	-0.8	-0.3	0.4

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

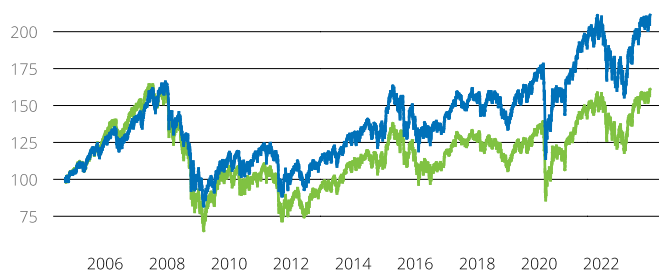
(EUR, price), all data as of Jul. 31, 2023

## BLUE-CHIP INDICES

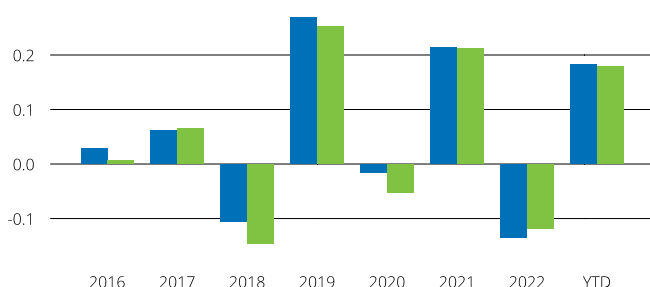
## EURO STOXX® 50 EX FINANCIALS INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX 50 ex Financials Index	16.4	14.2	15.4	14.0	2.4	2.6	1.2	17.7
EURO STOXX 50 Index	14.0	12.2	13.3	12.1	1.9	3.1	1.2	17.7

Performance and annual returns<sup>4</sup>

— EURO STOXX® 50 ex Financials Index — EURO STOXX 50® Index



■ EURO STOXX® 50 ex Financials Index ■ EURO STOXX 50® Index

## 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	CH0138312076	SX5GNFT	SX5GNFT INDEX	.SX5GNFT
Gross Return EUR	CH0138312076	SX5GNFT	SX5GNFT INDEX	.SX5GNFT
Net Return EUR	CH0138312092	SX5NFT	SX5NFT INDEX	.SX5NFT
Net Return EUR	CH0138312092	SX5NFT	SX5NFT INDEX	.SX5NFT
Price EUR	CH0138312084	SX5NFE	SX5NFE INDEX	.SX5NFE
Price EUR	CH0138312084	SX5NFE	SX5NFE INDEX	.SX5NFE
Gross Return USD	CH0138580920	SX5GNFU	SX5GNFU INDEX	.SX5GNFU
Gross Return USD	CH0138580920	SX5GNFU	SX5GNFU INDEX	.SX5GNFU
Net Return USD	CH0138312118	SX5NFU	SX5NFU INDEX	.SX5NFU
Net Return USD	CH0138312118	SX5NFU	SX5NFU INDEX	.SX5NFU

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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
Calculation/distribution	realtime 15 sec
Calculation hours	09:00 CET 18:00 CET
Base value/base date	-
History	-
Inception date	-

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

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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Sep. 20, 2004 to Jul. 31, 2023

## EURO STOXX® 50 EX FINANCIALS INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ASML HLDG	Technology	Netherlands	10.01
LVMH MOET HENNESSY	Consumer Products & Services	France	8.38
TOTALENERGIES	Energy	France	5.24
SAP	Technology	Germany	5.14
SIEMENS	Industrial Goods & Services	Germany	4.42
SANOFI	Health Care	France	4.23
L'OREAL	Consumer Products & Services	France	3.91
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	3.52
AIR LIQUIDE	Chemicals	France	3.26
AIRBUS	Industrial Goods & Services	France	2.99

<sup>5</sup> Based on the composition as of Jul. 31, 2023

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