SIZE INDICES EURO STOXX® LARGE 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 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	Components (USD bn.)			Component weight (%)		Turnover (%)		
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Large ex Financials Index	4,878.2	3,575.6	41.6	28.0	288.6	8.2	8.1	0.2	3.3
EURO STOXX ex Financials Index	6,346.2	4,386.5	18.0	6.9	288.6	0.9	6.6	0.0	2.8

Supersector weighting (top 10)

18.4% Technology 16.1% Industrial Goods & Services 13.4% Consumer Products & Services 9.3% Health Care 6.5% Utilities 6.2% Automobiles & Parts 5.8% Energy 5.3% Food, Beverage & Tobacco 4.8% Telecommunications

4.4% Chemicals

Country weighting



Risk and return figures¹

				Return (%)			An	nualized ret	turn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
-5.1	13.7	10.5	37.8	29.1	N/A	N/A	10.6	11.4	5.3
-5.4	12.1	7.6	34.1	25.9	N/A	N/A	7.6	10.3	4.8
Annualized volatility (%)						Annualized Sharpe ratio ²			
14.2	19.3	23.9	22.3	22.5	N/A	N/A	0.3	0.5	0.2
14.0	19.2	23.9	22.0	22.1	N/A	N/A	0.2	0.4	0.2
Correlation							Tracking	error (%)	
1.0	1.0	1.0	1.0	1.0	0.9	1.0	1.1	1.1	1.2
Beta Annualized information						ation rati			
1.0	1.0	1.0	1.0	1.0	4.5	3.3	2.5	0.9	0.5
	-5.1 -5.4 14.2 14.0 1.0	-5.1 13.7 -5.4 12.1 14.2 19.3 14.0 19.2 1.0 1.0	-5.1 13.7 10.5 -5.4 12.1 7.6 14.2 19.3 23.9 14.0 19.2 23.9 1.0 1.0 1.0	Last month YTD 1Y 3Y -5.1 13.7 10.5 37.8 -5.4 12.1 7.6 34.1 Annualized v 14.2 19.3 23.9 22.3 14.0 19.2 23.9 22.0 C 1.0 1.0 1.0	-5.1 13.7 10.5 37.8 29.1 -5.4 12.1 7.6 34.1 25.9 Annualized volatility (%) 14.2 19.3 23.9 22.3 22.5 14.0 19.2 23.9 22.0 22.1 Correlation 1.0 1.0 1.0 1.0 Beta	Last month YTD 1Y 3Y 5Y Last month -5.1 13.7 10.5 37.8 29.1 N/A -5.4 12.1 7.6 34.1 25.9 N/A Annualized volatility (%) Correlation 14.2 19.3 23.9 22.3 22.5 N/A 14.0 19.2 23.9 22.0 22.1 N/A Correlation 1.0 1.0 1.0 0.9 Beta	Last month YTD 1Y 3Y 5Y Last month YTD -5.1 13.7 10.5 37.8 29.1 N/A N/A -5.4 12.1 7.6 34.1 25.9 N/A N/A Annualized volatility (%) Correlation 14.2 19.3 23.9 22.3 22.5 N/A N/A 14.0 19.2 23.9 22.0 22.1 N/A N/A 14.0 19.2 10.0 1.0 1.0 0.9 1.0 14.0 19.2 23.9 22.0 22.1 N/A N/A 14.0 19.2 10.0 1.0 1.0 0.9 1.0 10 1.0 1.0 1.0 0.9 1.0	Last month YTD 1Y 3Y 5Y Last month YTD 1Y -5.1 13.7 10.5 37.8 29.1 N/A N/A 10.6 -5.4 12.1 7.6 34.1 25.9 N/A N/A 7.6 Annualized volatility (%) Annualized volatility (Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y -5.1 13.7 10.5 37.8 29.1 N/A N/A 10.6 11.4 -5.4 12.1 7.6 34.1 25.9 N/A N/A 7.6 10.3 Annualized volatility (%) Annualized volatility (%) Annualized Shar 14.2 19.3 23.9 22.3 22.5 N/A N/A 0.3 0.5 14.0 19.2 23.9 22.0 22.1 N/A N/A 0.2 0.4 Correlation Tracking 1.0 1.0 1.0 1.0 0.9 1.0 1.1 1.1 Beta Annualized information

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

² Based on EURIBOR1M



(USD, gross return), all data as of May 31, 2023

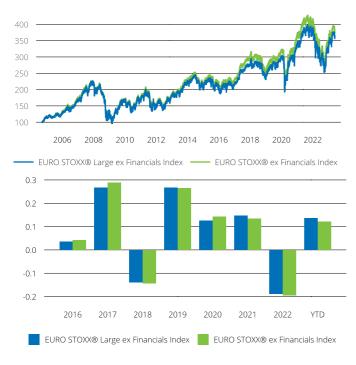
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Fundamentals (for last 12 months)

Index		Price/earnings incl. negative		Price/earnings excl. negative		Dividend yield (%) ³	Price/ sales	Price/ cash flow	
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing	
EURO STOXX Large ex Financials Index	17.4	13.8	15.8	13.4	2.2	3.0	1.1	1.0	
EURO STOXX ex Financials Index	17.9	13.7	15.4	13.3	2.0	2.9	1.0	1.1	

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	CH0138580946	LCXGNFT	LCXGNFT INDEX	.LCXGNFT
Gross Return	EUR	CH0138580946	LCXGNFT	LCXGNFT INDEX	.LCXGNFT
Net Return	EUR	CH0138312183	LCXNFT	LCXNFT INDEX	.LCXNFT
Net Return	EUR	CH0138312183	LCXNFT	LCXNFT INDEX	.LCXNFT
Price	EUR	CH0138312175	LCXNFE	LCXNFE INDEX	.LCXNFE
Price	EUR	CH0138312175	LCXNFE	LCXNFE INDEX	.LCXNFE
Gross Return	USD	CH0138580953	LCXGNFU	LCXGNFU INDEX	.LCXGNFU
Gross Return	USD	CH0138580953	LCXGNFU	LCXGNFU INDEX	.LCXGNFU
Net Return	USD	CH0138312209	LCXNFU	LCXNFU INDEX	.LCXNFU
Net Return	USD	CH0138312209	LCXNFU	LCXNFU INDEX	.LCXNFU

Quick facts

Quick Tucto	
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 in see our data vendor code	nception date, currency versions, calculation hours and historical values, please sheet.

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

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BACKTESTED PERFORMANCE

DACK ICS IED 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 <u>⁴ STOXX data from Sep. 20, 2004 to May 31, 2023</u>

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Top 10 Components⁵

Company	Supersector	Country	Weight (%) 8.07	
ASML HLDG	Technology	Netherlands		
LVMH MOET HENNESSY	Consumer Products & Services	France	6.30	
TOTALENERGIES	Energy	France	3.94	
SAP	Technology	Germany	3.73	
SIEMENS	Industrial Goods & Services	Germany	3.42	
SANOFI	Health Care	France	3.23	
L'OREAL	Consumer Products & Services	France	2.88	
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	2.75	
AIR LIQUIDE	Chemicals	France	2.44	
DEUTSCHE TELEKOM	Telecommunications	Germany	2.14	

 $^{\rm 5}$ Based on the composition as of May 31, 2023