BLUE-CHIP INDICES

STOXX® EUROPE 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

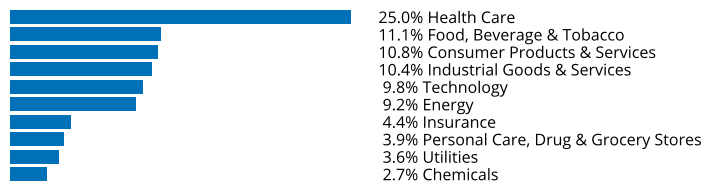d) Size ex sector: the STOXX Europe Large 200 ex Banks Index excludes all companies assigned to the ICB code 8300

Key facts

» Transparent and rules-based methodology

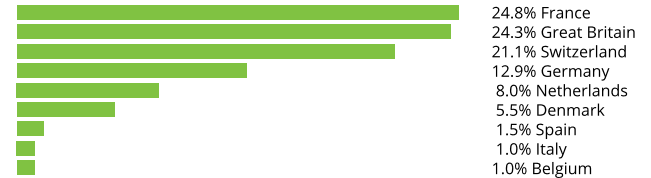» Buffer rule aims to reduce turnover

» Weighted by free-float market cap

Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 50 ex Banks Index	5,765.8	4,798.6	102.1	71.5	324.6	38.2	6.8	0.8	4.7
STOXX Europe 50 Index	6,040.0	5,067.2	101.3	70.8	324.6	38.2	6.4	0.8	4.7

Supersector weighting (top 10)

25.0% Health Care
11.1% Food, Beverage & Tobacco
10.8% Consumer Products & Services
10.4% Industrial Goods & Services
9.8% Technology
9.2% Energy
4.4% Insurance
3.9% Personal Care, Drug & Grocery Stores
3.6% Utilities
2.7% Chemicals

Country weighting

24.8% France
24.3% Great Britain
21.1% Switzerland
12.9% Germany
8.0% Netherlands
5.5% Denmark
1.5% Spain
1.0% Italy
1.0% Belgium

Risk and return figures[1]

Index returns						Return (%)						Annualized return (%)			
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 50 ex Banks Index	-5.8	9.6	9.8	42.6	48.8	N/A	N/A	9.9	12.7	8.4
STOXX Europe 50 Index	-5.6	10.0	9.9	43.5	39.4	N/A	N/A	10.0	12.9	7.0
Index volatility and risk				Annualized volatility (%)				Annualized Sharpe ratio[2]		
STOXX Europe 50 ex Banks Index	13.4	15.8	19.6	18.7	19.3	N/A	N/A	0.4	0.6	0.4
STOXX Europe 50 Index	13.4	16.0	19.7	19.0	19.6	N/A	N/A	0.4	0.6	0.3
Index to benchmark				Correlation				Tracking error (%)		
STOXX Europe 50 ex Banks Index	1.0	1.0	1.0	1.0	1.0	0.7	1.1	1.1	1.2	1.5
Index to benchmark				Beta				Annualized information ratio		
STOXX Europe 50 ex Banks Index	1.0	1.0	1.0	1.0	1.0	-3.7	-0.7	-0.1	-0.2	0.8

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[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		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe 50 ex Banks Index	16.0	13.8	15.4	13.8	2.7	3.3	1.5	15.5
STOXX Europe 50 Index	15.0	13.3	14.5	13.3	2.4	3.5	1.5	15.5

Performance and annual returns[4]
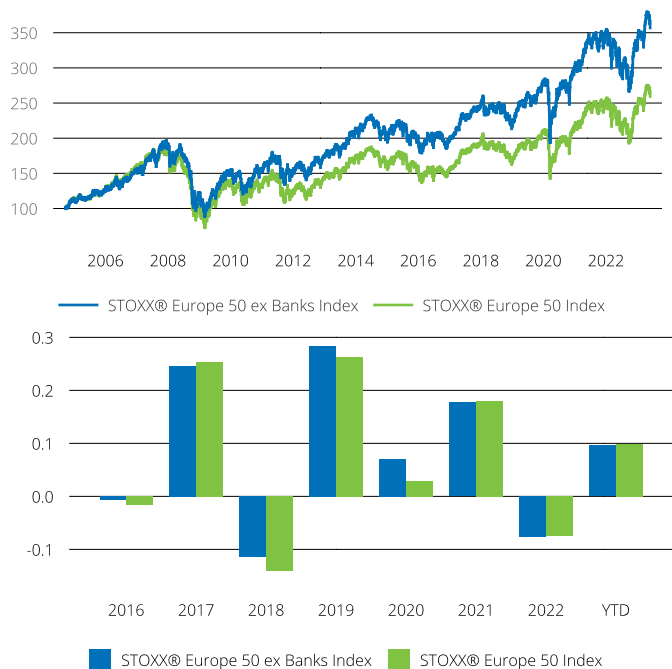
Methodology

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	CH0138311847	SX5GNBR	SX5GNBR INDEX	.SX5GNBR
Gross Return	EUR	CH0138311847	SX5GNBR	SX5GNBR INDEX	.SX5GNBR
Net Return	EUR	CH0138311839	SX5NBR	SX5NBR INDEX	.SX5NBR
Net Return	EUR	CH0138311839	SX5NBR	SX5NBR INDEX	.SX5NBR
Price	EUR	CH0138311821	SX5NBP	SX5NBP INDEX	.SX5NBP
Price	EUR	CH0138311821	SX5NBP	SX5NBP INDEX	.SX5NBP
Gross Return	USD	CH0138580870	SX5GNBV	SX5GNBV INDEX	.SX5GNBV
Gross Return	USD	CH0138580870	SX5GNBV	SX5GNBV INDEX	.SX5GNBV
Net Return	USD	CH0138311862	SX5NBV	SX5NBV INDEX	.SX5NBV
Net Return	USD	CH0138311862	SX5NBV	SX5NBV INDEX	.SX5NBV

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.

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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 May 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	6.76
ASML HLDG	Technology	Netherlands	6.01
NOVO NORDISK B	Health Care	Denmark	5.46
LVMH MOET HENNESSY	Consumer Products & Services	France	4.69
ASTRAZENECA	Health Care	Great Britain	4.67
ROCHE HLDG P	Health Care	Switzerland	4.61
NOVARTIS	Health Care	Switzerland	4.18
SHELL	Energy	Great Britain	4.03
TOTALENERGIES	Energy	France	2.94
SAP	Technology	Germany	2.78

[5] Based on the composition as of May 31, 2023