BLUE CHIP INDICES
STOXX EUROPE 50 EX FINANCIALS

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

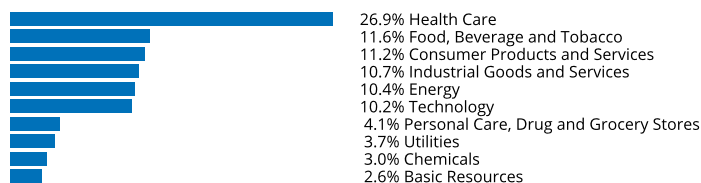d) Size ex sector: the STOXX Europe Large 200 ex Banks Index excludes all companies assigned to the ICB code 8300

Key facts

» Transparent and rules-based methodology

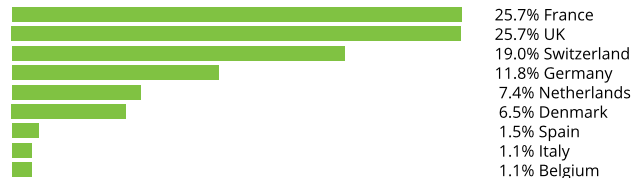» Buffer rule aims to reduce turnover

» 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
STOXX Europe 50 ex Financials	5,112.8	4,229.4	98.4	66.8	296.4	22.1	7.0	0.5	4.9
STOXX Europe 50	5,688.0	4,780.7	95.6	67.6	296.4	22.1	6.2	0.5	4.7

Supersector weighting (top 10)

26.9% Health Care
11.6% Food, Beverage and Tobacco
11.2% Consumer Products and Services
10.7% Industrial Goods and Services
10.4% Energy
10.2% Technology
4.1% Personal Care, Drug and Grocery Stores
3.7% Utilities
3.0% Chemicals
2.6% Basic Resources

Country weighting

25.7% France
25.7% UK
19.0% Switzerland
11.8% Germany
7.4% Netherlands
6.5% Denmark
1.5% Spain
1.1% Italy
1.1% 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 Financials	-2.1	10.6	15.3	44.4	61.2	N/A	N/A	15.4	13.1	10.1	
STOXX Europe 50	-1.9	18.2	16.9	47.7	54.3	N/A	N/A	17.1	14.0	9.2	
Index volatility and risk			Annualized volatility (%)					Annualized Sharpe ratio			
STOXX Europe 50 ex Financials	N/A	N/A	12.6	14.6	16.9	N/A	N/A	0.8	0.8	0.6	
STOXX Europe 50	N/A	N/A	12.7	14.9	17.4	N/A	N/A	0.9	0.8	0.5	
Index to benchmark			Correlation					Tracking error (%)			
STOXX Europe 50 ex Financials	1.0	1.0	1.0	1.0	1.0	1.4	1.6	1.6	1.8	2.2	
Index to benchmark			Beta					Annualized information ratio			
STOXX Europe 50 ex Financials	1.0	1.0	1.0	1.0	1.0	-2.0	-1.0	-1.0	-0.4	0.3	

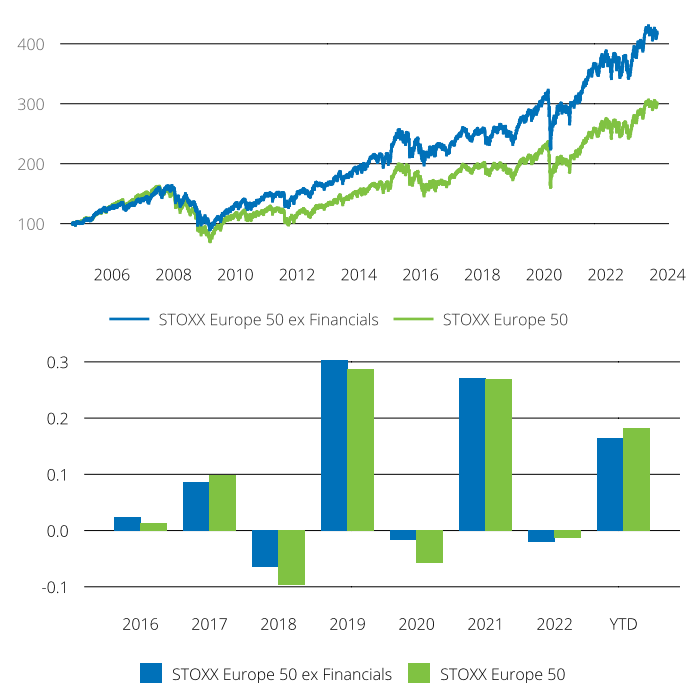[1] For information on data calculation, please refer to STOXX calculation reference guide.

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

STOXX Ltd. is part of Qontigo

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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 Financials	15.8	14.0	15.5	14.0	2.8	3.4	1.5	16.3
STOXX Europe 50	12.8	12.6	12.6	12.6	2.3	3.7	1.5	16.3

Performance and annual returns[4]

— STOXX Europe 50 ex Financials — STOXX Europe 50

■ STOXX Europe 50 ex Financials ■ STOXX Europe 50

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	CH0138312142	SX5GNFR	SX5GNFR INDEX	.SX5GNFR
Price	EUR	CH0138312126	SX5NFP	SX5NFP INDEX	.SX5NFP
Net Return	EUR	CH0138312134	SX5NFR	SX5NFR INDEX	.SX5NFR
Price	USD	CH0138312159	SX5NFL	SX5NFL INDEX	.SX5NFL
Net Return	USD	CH0138312167	SX5NFV	SX5NFV INDEX	.SX5NFV
Gross Return	USD	CH0138580938	SX5GNFV	SX5GNFV INDEX	.SX5GNFV

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.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Sep. 20, 2004 to Aug. 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage and Tobacco	Switzerland	7.01
NOVO NORDISK B	Health Care	Denmark	6.54
ASML HLDG	Technology	Netherlands	5.79
LVMH MOET HENNESSY	Consumer Products and Services	France	4.80
SHELL	Energy	UK	4.60
NOVARTIS	Health Care	Switzerland	4.59
ASTRAZENECA	Health Care	UK	4.56
ROCHE HLDG P	Health Care	Switzerland	4.51
TOTALENERGIES	Energy	France	3.42
SAP	Technology	Germany	3.30

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