

# EURO STOXX BANKS

## Index description

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 20 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available:

Technology, Telecommunications, Health Care, Banks, Financial Services, Insurance, Real Estate, Automobiles and Parts, Consumer Products and Services, Media, Retail, Travel and Leisure, Food, Beverage and Tobacco, Personal Care, Drug and Grocery Stores, Construction and Materials, Industrial Goods and Services, Basic Resources, Chemicals, Energy, Utilities.

## Key facts

»Categorization according to their primary source of revenue guarantees an accurate classification of companies in their respective business environments

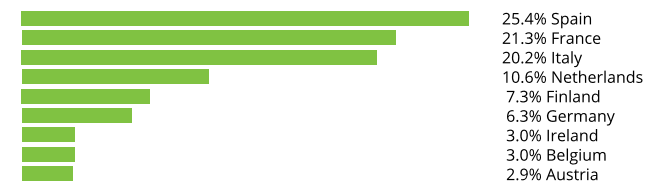
## Descriptive statistics

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 Banks	566.9	499.0	21.7	14.1	69.9	2.8	14.0	0.6	3.9
EURO STOXX	7,032.4	5,017.5	17.2	6.9	245.1	1.5	4.9	0.0	3.0

## 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 Banks	-1.7	22.6	49.9	110.4	33.8	N/A	N/A	50.4	28.4	6.1
EURO STOXX	-3.1	22.4	20.8	37.8	38.8	N/A	N/A	21.0	11.4	6.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
EURO STOXX Banks	N/A	N/A	24.9	30.2	32.9	N/A	N/A	1.5	0.8	0.2
EURO STOXX	N/A	N/A	15.9	17.8	19.9	N/A	N/A	1.0	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Banks	0.7	0.8	0.7	0.8	0.8	13.1	17.0	16.9	20.0	20.2
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Banks	1.1	1.4	1.2	1.3	1.4	1.2	0.7	1.3	0.8	0.0

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

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

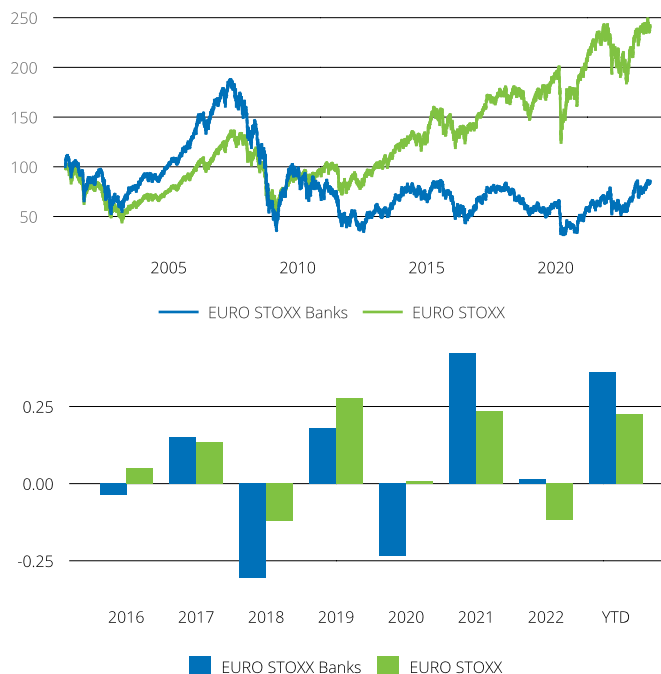
# SUPERSECTOR INDICES

## EURO STOXX BANKS

### 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 Banks	6.5	6.1	6.5	6.1	0.7	8.8	1.2	N/A
EURO STOXX	14.7	12.1	12.7	11.7	1.6	3.8	1.0	4.3

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



### Methodology

Indices from the relevant benchmark index are categorized according to their primary source of revenue. The largest stocks in each supersector are chosen according to free-float market cap. 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
Price	EUR	EU0009658426	SX7E	SX7E INDEX
Net Return	EUR	EU0009658434	SX7T	SX7T INDEX
Price	USD	EU0009659267	SX7K	SX7K INDEX
Net Return	USD	EU0009659275	SX7U	SX7U INDEX
Gross Return	EUR	CH0102630834	SX7GT	SX7GT INDEX

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	None except for the STOXX Europe 600 Supersectors, where the
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec.)

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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Dec. 31, 2000 to Aug. 31, 2023

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

# SUPERSECTOR INDICES

## EURO STOXX BANKS

### Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
BNP PARIBAS	Banks	France	14.01
BCO SANTANDER	Banks	Spain	11.88
ING GRP	Banks	Netherlands	9.50
BCO BILBAO VIZCAYA ARGENTARIA	Banks	Spain	8.78
UNICREDIT	Banks	Italy	8.78
INTESA SANPAOLO	Banks	Italy	7.99
NORDEA BANK	Banks	Finland	7.30
GRP SOCIETE GENERALE	Banks	France	4.25
DEUTSCHE BANK	Banks	Germany	4.11
CREDIT AGRICOLE	Banks	France	3.03

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

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