

# STOXX EUROPE 600 FINANCIALS EX 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.

»Component capping ensures that no component can dominate the index.

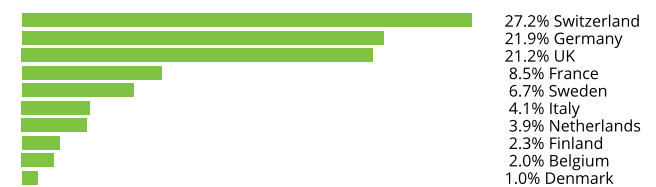
## Descriptive statistics

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 600 Financials ex Banks	1,092.0	921.4	14.9	6.0	98.2	1.8	10.7	0.2	4.8
STOXX Europe 600	13,545.6	10,632.0	17.7	6.4	321.7	1.6	3.0	0.0	3.4

## 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
STOXX Europe 600 Financials ex Banks	-1.9	7.7	19.7	11.5	9.1	N/A	N/A	19.9	3.7	1.8
STOXX Europe 600	-4.3	15.0	19.1	13.5	11.8	N/A	N/A	19.3	4.3	2.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Europe 600 Financials ex Banks	N/A	N/A	22.6	22.7	25.0	N/A	N/A	0.7	0.1	0.1
STOXX Europe 600	N/A	N/A	19.5	19.5	20.6	N/A	N/A	0.8	0.2	0.1
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Financials ex Banks	0.9	0.9	0.9	0.9	0.9	5.8	8.0	7.5	7.6	8.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Financials ex Banks	1.1	1.1	1.1	1.1	1.2	4.8	-0.3	0.1	-0.0	0.0

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

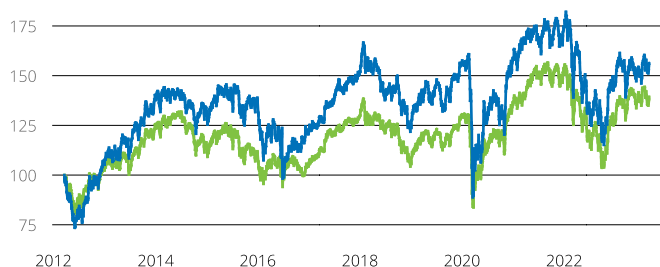
(USD, price), all data as of Aug. 31, 2023

## SUPERSECTOR INDICES

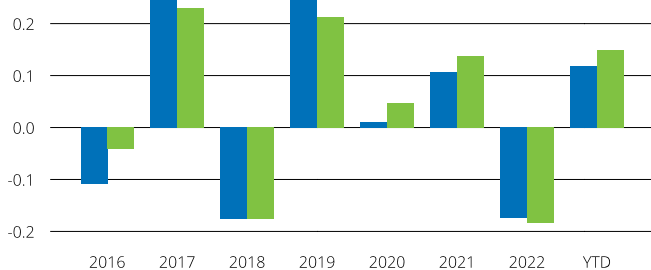
## STOXX EUROPE 600 FINANCIALS EX BANKS

## 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
STOXX Europe 600 Financials ex Banks	9.3	10.8	8.1	10.8	1.5	4.0	1.7	1.1
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	3.2	1.2	11.3

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

— STOXX Europe 600 Financials ex Banks — STOXX Europe 600



■ STOXX Europe 600 Financials ex Banks ■ STOXX Europe 600

## 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	CH0462361996	SXFINBP	SXFINBP INDEX .SXFINBP
Net Return	EUR	CH0462362002	SXFINBR	SXFINBR INDEX .SXFINBR
Gross Return	EUR	CH0462362010	SXFINBGR	SXFINBGR .SXFINBGR
Price	USD	CH0462361962	SXFINBL	SXFINBL INDEX .SXFINBL
Net Return	USD	CH0462361970	SXFINBV	SXFINBV INDEX .SXFINBV
Gross Return	USD	CH0462361988	SXFINBGV	SXFINBGV .SXFINBGV

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 capitalization
Cap factor	All components are subject to a 30% capping for the largest
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Mar. 19, 2012
History	Available from Mar. 19, 2012
Inception date	June. 30, 2022

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 Mar. 19, 2012 to Aug. 31, 2023

(USD, price), all data as of Aug. 31, 2023

## STOXX EUROPE 600 FINANCIALS EX BANKS

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ALLIANZ	Insurance	Germany	10.66
UBS GROUP	Financial Services	Switzerland	8.81
ZURICH INSURANCE GROUP	Insurance	Switzerland	7.67
AXA	Insurance	France	6.32
MUENCHENER RUECK	Insurance	Germany	5.76
LONDON STOCK EXCHANGE	Financial Services	UK	4.72
INVESTOR B	Financial Services	Sweden	3.81
DEUTSCHE BOERSE	Financial Services	Germany	3.67
PRUDENTIAL	Insurance	UK	3.66
SWISS REINSURANCE COMPANY	Insurance	Switzerland	3.05

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

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