SUPERSECTOR INDICES
STOXX® EUROPE 600 BANKS INDEX

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

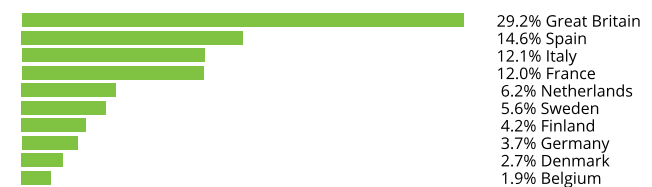»Component capping ensures that no component can dominate the index

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 Banks Index	1,114.6	964.8	21.4	12.7	168.6	1.8	17.5	0.2	3.9
STOXX Europe 600 Index	14,203.4	11,111.0	18.5	6.6	329.2	1.5	3.0	0.0	3.4

Supersector weighting (top 10)

100.0% Banks

Country weighting

29.2% Great Britain
14.6% Spain
12.1% Italy
12.0% France
6.2% Netherlands
5.6% Sweden
4.2% Finland
3.7% Germany
2.7% Denmark
1.9% 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 600 Banks Index	6.6	25.2	46.5	92.3	9.0	N/A	N/A	46.9	24.6	1.8
STOXX Europe 600 Index	3.2	17.0	19.4	32.7	28.5	N/A	N/A	19.6	10.0	5.2
Index volatility and risk			Annualized volatility (%)					Annualized Sharpe ratio[2]		
STOXX Europe 600 Banks Index	17.3	25.8	26.0	30.0	30.8	N/A	N/A	1.5	0.7	0.1
STOXX Europe 600 Index	15.8	16.3	19.7	19.5	20.5	N/A	N/A	0.9	0.5	0.2
Index to benchmark			Correlation					Tracking error (%)		
STOXX Europe 600 Banks Index	0.9	0.8	0.8	0.8	0.8	8.8	15.5	15.0	18.2	17.5
Index to benchmark			Beta					Annualized information ratio		
STOXX Europe 600 Banks Index	1.0	1.3	1.1	1.2	1.3	4.6	0.8	1.4	0.7	-0.1

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(USD, net return), all data as of Jul. 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 600 Banks Index	7.6	6.6	7.6	6.6	0.7	6.7	1.3	N/A
STOXX Europe 600 Index	16.2	13.4	14.3	13.2	1.9	3.1	1.2	5.9

Performance and annual returns[4]

— STOXX® Europe 600 Banks Index — STOXX® Europe 600 Index

■ STOXX® Europe 600 Banks Index ■ STOXX® Europe 600 Index
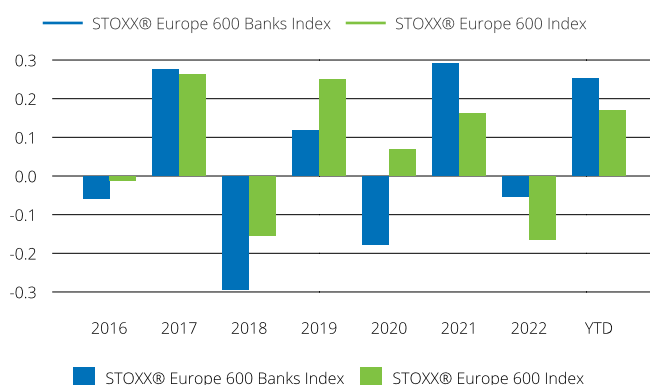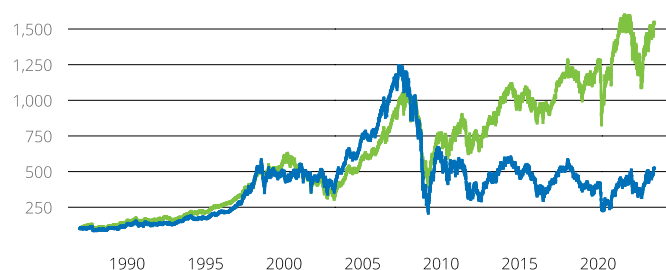
Methodology

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
Gross Return	EUR	CH0102633119	SX7GR	SX7GR INDEX	.SX7GR
Gross Return	EUR	CH0102633119	SX7GR	SX7GR INDEX	.SX7GR
Net Return	EUR	EU0009658814	SX7R	SX7R INDEX	.SX7R
Net Return	EUR	EU0009658814	SX7R	SX7R INDEX	.SX7R
Price	EUR	EU0009658806	SX7P	SX7P INDEX	.SX7P
Price	EUR	EU0009658806	SX7P	SX7P INDEX	.SX7P
Net Return	USD	EU0009659655	SX7V	SX7V INDEX	.SX7V
Net Return	USD	EU0009659655	SX7V	SX7V INDEX	.SX7V
Price	USD	EU0009659648	SX7L	SX7L INDEX	.SX7L
Price	USD	EU0009659648	SX7L	SX7L INDEX	.SX7L

Complete list available here: 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.

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] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Dec. 31, 1986 to Jul. 31, 2023

(USD, net return), all data as of Jul. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
HSBC	Banks	Great Britain	17.47
BNP PARIBAS	Banks	France	8.03
BCO SANTANDER	Banks	Spain	6.93
ING GRP	Banks	Netherlands	5.49
UNICREDIT	Banks	Italy	5.10
BCO BILBAO VIZCAYA ARGENTARIA	Banks	Spain	4.97
INTESA SANPAOLO	Banks	Italy	4.85
NORDEA BANK	Banks	Finland	4.24
LLOYDS BANKING GRP	Banks	Great Britain	3.91
BARCLAYS	Banks	Great Britain	3.00

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