

# STOXX® EUROPE 600 FINANCIALS EX 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.

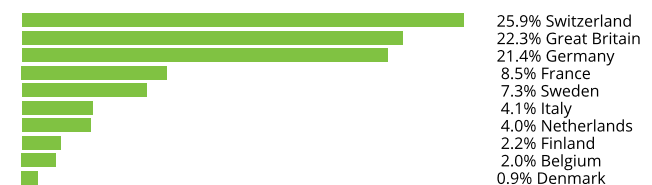
## Descriptive statistics

| Index                                      | Market cap (EUR bn.) |            | Components (EUR bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|  | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX Europe 600 Financials ex Banks Index | 1,009.9              | 852.0      | 13.7                 | 5.8    | 87.7    | 1.8      | 10.3                 | 0.2      | 4.9            |
| STOXX Europe 600 Index                     | 12,882.8             | 10,078.0   | 16.8                 | 6.0    | 298.6   | 1.3      | 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 Index | 3.1                       | 6.3  | 7.7  | 27.5 | 15.6 | N/A                                  | N/A  | 7.7 | 8.5  | 3.0  |
| STOXX Europe 600 Index                     | 2.0                       | 10.9 | 7.5  | 32.3 | 20.4 | N/A                                  | N/A  | 7.6 | 9.9  | 3.8  |
| Index volatility and risk                  | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |     |      |      |
| STOXX Europe 600 Financials ex Banks Index | 14.1                      | 16.6 | 17.5 | 19.1 | 22.5 | N/A                                  | N/A  | 0.4 | 0.4  | 0.1  |
| STOXX Europe 600 Index                     | 13.0                      | 12.4 | 14.0 | 15.7 | 18.0 | N/A                                  | N/A  | 0.5 | 0.6  | 0.2  |
| Index to benchmark                         | Correlation               |      |      |      |      | Tracking error (%)                   |      |     |      |      |
| STOXX Europe 600 Financials ex Banks Index | 0.9                       | 0.9  | 0.9  | 0.9  | 0.9  | 7.0                                  | 8.3  | 7.6 | 7.6  | 8.5  |
| Index to benchmark                         | Beta                      |      |      |      |      | Annualized information ratio         |      |     |      |      |
| STOXX Europe 600 Financials ex Banks Index | 0.9                       | 1.2  | 1.1  | 1.1  | 1.2  | 1.9                                  | -0.9 | 0.0 | -0.1 | -0.0 |

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

<sup>2</sup> Based on EURIBOR1M

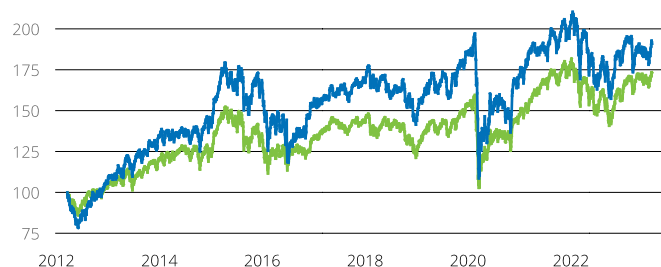
(EUR, price), all data as of Jul. 31, 2023

## STOXX INDICES

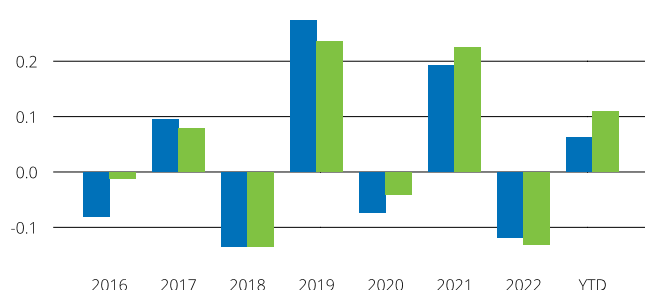
## STOXX® EUROPE 600 FINANCIALS EX BANKS INDEX

## Fundamentals (for last 12 months)

| Index                                      | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|--|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|  | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX Europe 600 Financials ex Banks Index | 13.9                             | 10.6      | 11.4                             | 10.6      | 1.5            | 3.7                                | 1.2             | 0.7                 |
| STOXX Europe 600 Index                     | 16.2                             | 13.4      | 14.3                             | 13.2      | 1.9            | 2.9                                | 1.2             | 5.9                 |

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

— STOXX® Europe 600 Financials ex Banks Index — STOXX® Europe 600 Index



■ STOXX® Europe 600 Financials ex 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 | CH0462362010 | SXFINBGR |               | .SXFINBGR |
| Net Return EUR   | CH0462362002 | SXFINBR  | SXFINBR INDEX | .SXFINBR  |
| Price EUR        | CH0462361996 | SXFINBP  | SXFINBP INDEX | .SXFINBP  |
| Gross Return USD | CH0462361988 | SXFINBGV |               | .SXFINBGV |
| Net Return USD   | CH0462361970 | SXFINBV  | SXFINBV INDEX | .SXFINBV  |
| Price USD        | CH0462361962 | SXFINBL  | SXFINBL INDEX | .SXFINBL  |

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 Jul. 31, 2023

## STOXX® EUROPE 600 FINANCIALS EX BANKS INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>            | <b>Supersector</b> | <b>Country</b> | <b>Weight (%)</b> |
|---------------------------|--------------------|----------------|-------------------|
| ALLIANZ                   | Insurance          | Germany        | 10.29             |
| ZURICH INSURANCE GROUP    | Insurance          | Switzerland    | 7.78              |
| UBS GROUP                 | Financial Services | Switzerland    | 7.22              |
| AXA                       | Insurance          | France         | 6.34              |
| MUENCHENER RUECK          | Insurance          | Germany        | 5.49              |
| LONDON STOCK EXCHANGE     | Financial Services | Great Britain  | 4.86              |
| PRUDENTIAL                | Insurance          | Great Britain  | 4.08              |
| INVESTOR B                | Financial Services | Sweden         | 3.97              |
| DEUTSCHE BOERSE           | Financial Services | Germany        | 3.89              |
| SWISS REINSURANCE COMPANY | Insurance          | Switzerland    | 3.23              |

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

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