

EURO STOXX® EX BANKS INDEX

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

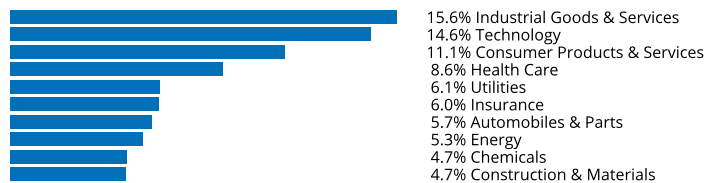
Key facts

- » Transparent and rules-based methodology
- » Buffer rule aims to reduce turnover
- » Weighted by free-float market cap

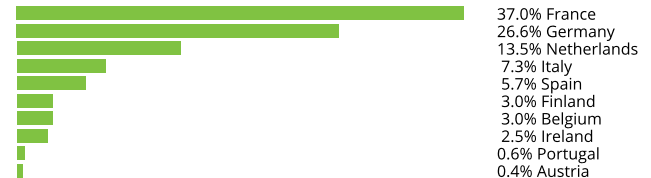
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX ex Banks Index	6,706.4	4,671.0	17.4	6.8	262.3	1.6	5.6	0.0	2.8
EURO STOXX Index	7,285.1	5,180.5	17.8	7.1	262.3	1.6	5.1	0.0	2.9

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX ex Banks Index	1.7	17.3	15.7	41.8	41.7	N/A	N/A	15.9	12.5	7.3
EURO STOXX Index	2.1	17.9	18.4	47.2	39.4	N/A	N/A	18.6	13.9	7.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO STOXX ex Banks Index	14.8	13.8	15.8	17.5	19.4	N/A	N/A	0.9	0.6	0.4
EURO STOXX Index	14.5	14.4	16.0	17.9	19.9	N/A	N/A	1.0	0.7	0.3
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX ex Banks Index	1.0	1.0	1.0	1.0	1.0	0.9	1.9	1.7	1.8	1.8
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX ex Banks Index	1.0	0.9	1.0	1.0	1.0	-5.4	-0.6	-1.4	-0.8	0.1

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

² Based on EURIBOR1M

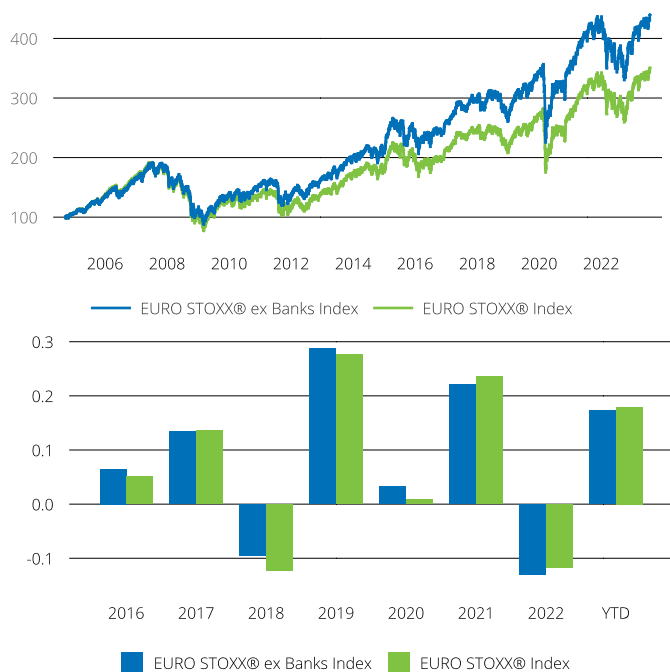
(EUR, gross return), all data as of Jul. 31, 2023

BROAD INDICES

EURO STOXX® EX BANKS INDEX

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
EURO STOXX ex Banks Index	17.5	13.9	15.0	13.5	2.0	3.4	1.0	10.6
EURO STOXX Index	15.4	12.5	13.5	12.2	1.7	3.7	1.1	10.6

Performance and annual returns⁴

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	CH0138311706	SXXGNBT	SXXGNBT INDEX	.SXXGNBT
Gross Return EUR	CH0138311706	SXXGNBT	SXXGNBT INDEX	.SXXGNBT
Net Return EUR	CH0138311672	SXXNBT	SXXNBT INDEX	.SXXNBT
Net Return EUR	CH0138311672	SXXNBT	SXXNBT INDEX	.SXXNBT
Price EUR	CH0138311664	SXXNBE	SXXNBE INDEX	.SXXNBE
Price EUR	CH0138311664	SXXNBE	SXXNBE INDEX	.SXXNBE
Gross Return USD	CH0138311714	SXXGNBU	SXXGNBU INDEX	.SXXGNBU
Gross Return USD	CH0138311714	SXXGNBU	SXXGNBU INDEX	.SXXGNBU
Net Return USD	CH0138311698	SXXNBU	SXXNBU INDEX	.SXXNBU
Net Return USD	CH0138311698	SXXNBU	SXXNBU INDEX	.SXXNBU

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.

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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Sep. 20, 2004 to Jul. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	5.63
LVMH MOET HENNESSY	Consumer Products & Services	France	4.71
TOTALENERGIES	Energy	France	2.95
SAP	Technology	Germany	2.89
SIEMENS	Industrial Goods & Services	Germany	2.48
SANOFI	Health Care	France	2.38
L'OREAL	Consumer Products & Services	France	2.20
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	1.98
ALLIANZ	Insurance	Germany	1.88
AIR LIQUIDE	Chemicals	France	1.83

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