# **BROAD INDICES STOXX® EUROPE 600 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
STOXX Europe 600 ex Banks Index	11,673.9	9,045.2	16.3	5.4	294.3	1.3	3.3	0.0	3.4
STOXX Europe 600 Index	12,633.1	9,875.0	16.5	5.7	294.3	1.3	3.0	0.0	3.4

## Supersector weighting (top 10)

10.3% Industrial Goods & Services   18.9% France     14.3% Industrial Goods & Services   15.8% Switzer     8.3% Technology   15.8% Switzer     8.3% Food, Beverage & Tobacco   13.5% Germa     7.9% Consumer Products & Services   6.9% Netherl     6.6% Energy   4.8% Denmar	ctor weighting (top 10)		Country weighting	
		14.3% Industrial Goods & Services 8.3% Technology 8.3% Food, Beverage & Tobacco 7.9% Consumer Products & Services 6.6% Energy 5.6% Insurance 4.5% Utilities 3.9% Construction & Materials		3.0% Spáin

### Risk and return figures<sup>1</sup>

			R	eturn (%)			An	nualized ret	turn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
2.0	11.1	16.0	37.0	45.4	N/A	N/A	16.2	11.2	7.9
2.4	11.4	17.2	40.3	41.6	N/A	N/A	17.3	12.1	7.3
Annualized volatility (%) Annualized Sharp						pe ratio <sup>2</sup>			
10.1	11.8	14.3	15.4	17.5	N/A	N/A	0.8	0.7	0.4
10.3	12.4	14.5	15.7	17.9	N/A	N/A	0.9	0.7	0.4
Correlation Trackin					Tracking	error (%)			
1.0	1.0	1.0	1.0	1.0	1.0	1.5	1.4	1.4	1.5
Beta Annualized informat						ition rati			
1.0	0.9	1.0	1.0	1.0	-4.8	-0.5	-0.8	-0.6	0.3
	2.0 2.4 10.1 10.3 1.0	2.0     11.1       2.4     11.4       10.1     11.8       10.3     12.4       1.0     1.0	2.0     11.1     16.0       2.4     11.4     17.2       10.1     11.8     14.3       10.3     12.4     14.5       1.0     1.0     1.0	Last month     YTD     1Y     3Y       2.0     11.1     16.0     37.0       2.4     11.4     17.2     40.3       Annualized vo       10.1     11.8     14.3     15.4       10.3     12.4     14.5     15.7       Co       1.0     1.0     1.0	2.0     11.1     16.0     37.0     45.4       2.4     11.4     17.2     40.3     41.6       Annualized volatility (%)       10.1     11.8     14.3     15.4     17.5       10.3     12.4     14.5     15.7     17.9       Correlation       1.0     1.0     1.0     1.0     Beta	Last month     YTD     1Y     3Y     5Y     Last month       2.0     11.1     16.0     37.0     45.4     N/A       2.4     11.4     17.2     40.3     41.6     N/A       2.4     11.4     17.2     40.3     41.6     N/A       Annualized volatility (%)       Correlation       10.3     12.4     14.5     15.7     17.9     N/A       Correlation       1.0     1.0     1.0     1.0     1.0       1.0     1.0     1.0     1.0     1.0     1.0	Last month     YTD     1Y     3Y     5Y     Last month     YTD       2.0     11.1     16.0     37.0     45.4     N/A     N/A       2.4     11.4     17.2     40.3     41.6     N/A     N/A       Annualized volatility (%)       10.1     11.8     14.3     15.4     17.5     N/A     N/A       10.3     12.4     14.5     15.7     17.9     N/A     N/A       Correlation       1.0     1.0     1.0     1.0     1.5       Beta     Beta	Last month     YTD     1Y     3Y     5Y     Last month     YTD     1Y       2.0     11.1     16.0     37.0     45.4     N/A     N/A     16.2       2.4     11.4     17.2     40.3     41.6     N/A     N/A     17.3       Annualized volatility (%)     Annualized volatility (%)       10.1     11.8     14.3     15.4     17.5     N/A     N/A     0.8       10.3     12.4     14.5     15.7     17.9     N/A     0.9     0.9       Correlation       1.0     1.0     1.0     1.0     1.0     1.5     1.4       Beta     Annualized colspan="4">Annualized co	Last month     YTD     1Y     3Y     5Y     Last month     YTD     1Y     3Y       2.0     11.1     16.0     37.0     45.4     N/A     N/A     16.2     11.2       2.4     11.4     17.2     40.3     41.6     N/A     N/A     16.2     11.2       Annualized volatility (%)     Annualized shar       10.1     11.8     14.3     15.4     17.5     N/A     N/A     0.8     0.7       Correlation     Tracking       10.1     1.0     1.0     1.0     1.0     1.5     1.4     1.4       Los multiced volatility (%)     Correlation       Correlation     N/A     0.8     0.7       Los multiced volatility (%)     Tracking       Los multiced volatility (%)     N/A     N/A     0.8     0.7       Los multiced volatility (%)     Tracking       Los multiced volatility       Los multiced volatility

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide. <sup>2</sup> Based on EURIBOR1M



(EUR, gross return), all data as of Jun. 30, 2023

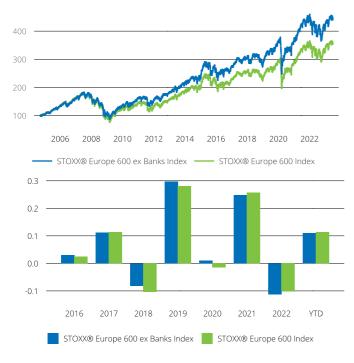
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# BROAD INDICES STOXX® EUROPE 600 EX BANKS INDEX

## 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 ex Banks Index	17.2	14.3	15.0	14.0	2.2	3.5	1.2	7.1
STOXX Europe 600 Index	15.7	13.2	13.8	12.9	1.9	3.8	1.2	7.1

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



# 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	CH0138311730	SXXGNBR	SXXGNBR INDEX	.SXXGNBR
Gross Return	EUR	CH0138311730	SXXGNBR	SXXGNBR INDEX	.SXXGNBR
Net Return	EUR	CH0138311722	SXXNBR	SXXNBR INDEX	.SXXNBR
Net Return	EUR	CH0138311722	SXXNBR	SXXNBR INDEX	.SXXNBR
Price	EUR	CH0138311748	SXXNBP	SXXNBP INDEX	.SXXNBP
Price	EUR	CH0138311748	SXXNBP	SXXNBP INDEX	.SXXNBP
Gross Return	USD	CH0138580854	SXXGNBV	SXXGNBV INDEX	.SXXGNBV
Gross Return	USD	CH0138580854	SXXGNBV	SXXGNBV INDEX	.SXXGNBV
Net Return	USD	CH0138311763	SXXNBV	SXXNBV INDEX	.SXXNBV
Net Return	USD	CH0138311763	SXXNBV	SXXNBV INDEX	.SXXNBV

### **Quick facts**

Quick Tucto	
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 in see our data vendor code	nception date, currency versions, calculation hours and historical values, please sheet.

Complete list available here: www.stoxx.com/data/vendor\_codes.html

### CONTACT DETAILS

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#### BACKTESTED PERFORMANCE

DACK ICS IED FERTORMANCE 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 <u><sup>4</sup> STOXX data from Sep. 20, 2004 to Jun. 30, 2023</u>

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

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	3.25
ASML HLDG	Technology	Netherlands	2.95
NOVO NORDISK B	Health Care	Denmark	2.64
LVMH MOET HENNESSY	Consumer Products & Services	France	2.48
ASTRAZENECA	Health Care	Great Britain	2.25
ROCHE HLDG P	Health Care	Switzerland	2.18
NOVARTIS	Health Care	Switzerland	2.12
SHELL	Energy	Great Britain	2.08
SAP	Technology	Germany	1.50
TOTALENERGIES	Energy	France	1.45

 $^{\rm 5}$  Based on the composition as of Jun. 30, 2023