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

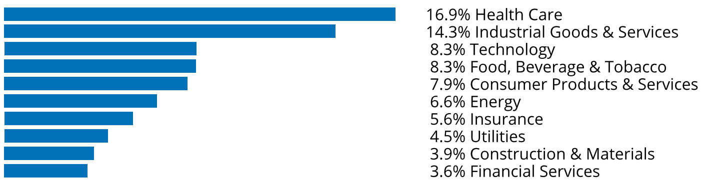
» Buffer rule aims to reduce turnover

» Weighted by free-float market cap

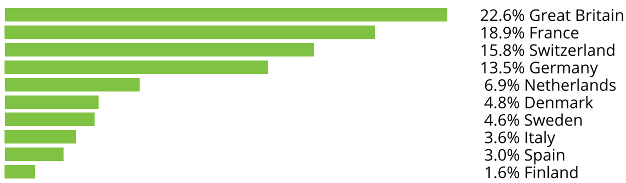
Descriptive statistics

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)



Country weighting



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 ex Banks Index	2.0	11.1	16.0	37.0	45.4	N/A	N/A	16.2	11.2	7.9
STOXX Europe 600 Index	2.4	11.4	17.2	40.3	41.6	N/A	N/A	17.3	12.1	7.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
STOXX Europe 600 ex Banks Index	10.1	11.8	14.3	15.4	17.5	N/A	N/A	0.8	0.7	0.4
STOXX Europe 600 Index	10.3	12.4	14.5	15.7	17.9	N/A	N/A	0.9	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 ex Banks Index	1.0	1.0	1.0	1.0	1.0	1.0	1.5	1.4	1.4	1.5
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 ex Banks Index	1.0	0.9	1.0	1.0	1.0	-4.8	-0.5	-0.8	-0.6	0.3

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

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

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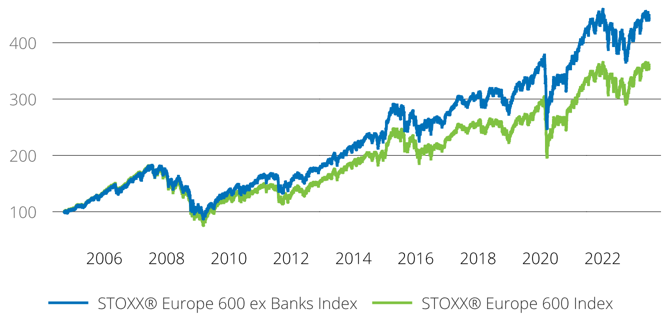
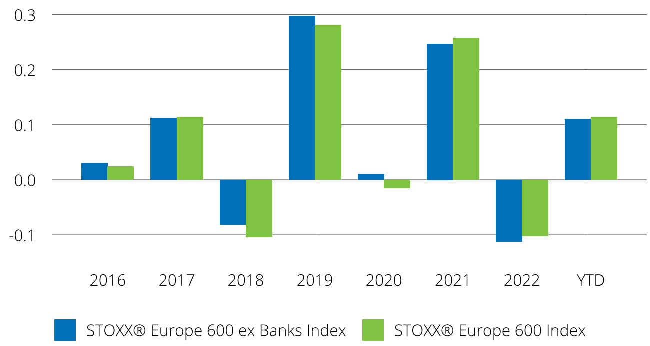
Fundamentals (for last 12 months)

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 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[4]





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

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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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 Jun. 30, 2023

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

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Top 10 Components[5]

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

[5] Based on the composition as of Jun. 30, 2023