

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 (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Banks Index	896.9	778.9	17.7	10.7	139.4	1.6	17.9	0.2	3.5
STOXX Europe 600 Index	12,330.3	9,680.5	16.1	5.6	304.5	0.4	3.1	0.0	3.4

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
STOXX Europe 600 Banks Index	-1.2	8.0	10.8	86.5	10.0	N/A	N/A	10.9	23.3	1.9
STOXX Europe 600 Index	-2.3	8.8	5.3	41.2	37.4	N/A	N/A	5.3	12.3	6.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe 600 Banks Index	18.3	25.3	24.3	28.4	28.8	N/A	N/A	0.3	0.7	0.1
STOXX Europe 600 Index	11.6	12.9	15.5	16.3	17.9	N/A	N/A	0.2	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Banks Index	0.8	0.8	0.8	0.8	0.8	10.5	17.1	16.2	18.9	17.5
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Banks Index	1.3	1.6	1.2	1.4	1.3	1.2	-0.1	0.3	0.5	-0.2

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

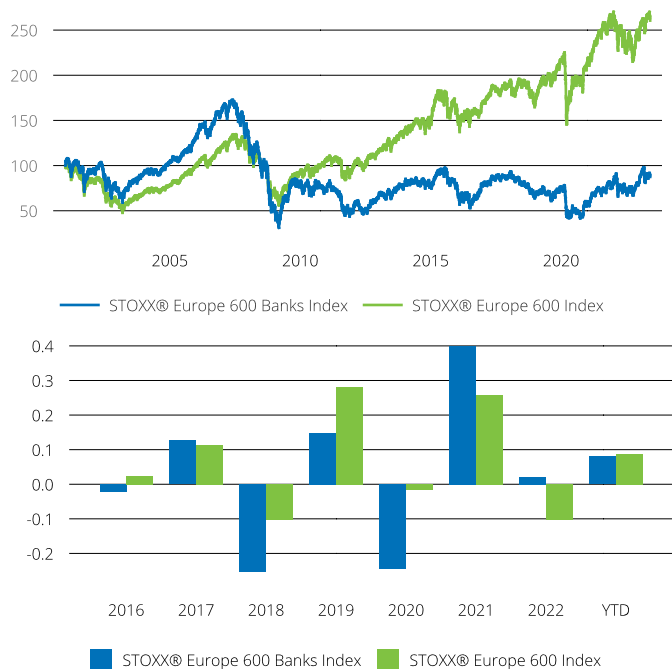
(EUR, gross return), all data as of May 31, 2023

SUPERSECTOR INDICES

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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	6.8	6.0	6.6	6.0	0.6	6.1	1.2	N/A
STOXX Europe 600 Index	15.2	12.7	13.4	12.5	1.8	3.4	1.2	1.7

Performance and annual returns⁴

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.

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 Dec. 31, 2000 to May 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
HSBC	Banks	Great Britain	17.89
BNP PARIBAS	Banks	France	7.89
BCO SANTANDER	Banks	Spain	6.56
ING GRP	Banks	Netherlands	5.50
BCO BILBAO VIZCAYA ARGENTARIA	Banks	Spain	4.74
INTESA SANPAOLO	Banks	Italy	4.66
UNICREDIT	Banks	Italy	4.45
LLOYDS BANKING GRP	Banks	Great Britain	4.44
NORDEA BANK	Banks	Finland	4.27
BARCLAYS	Banks	Great Britain	3.40

⁵ Based on the composition as of May 31, 2023
