

# STOXX® US FINANCIALS INDEX

## Index description

The STOXX US Financials Index is a broad market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Financials Industry. STOXX US Financials Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

## Key facts

- »Broad, yet liquid coverage of Large and Mid cap companies that supports clients' global investment decisions whilst avoiding home biases.
- »A consistent and transparent methodology which fully embraces global standards of governance.
- »Can serve as a basis for numerous derived strategies.
- »Constructed using STOXX World Methodology.
- »Its countries follow the STOXX World Country classification framework.

## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX US Financials Index	4,030.2	3,850.1	50.0	22.5	463.1	1.1	12.0	0.0	2.3
STOXX Developed World Index	65,718.6	59,198.1	34.3	11.8	2,940.1	0.1	5.0	0.0	2.6

## 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 US Financials Index	6.2	5.5	7.6	51.7	35.1	N/A	N/A	7.5	14.9	6.2
STOXX Developed World Index	3.4	18.8	13.3	37.9	53.1	N/A	N/A	13.3	11.3	8.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX US Financials Index	12.6	19.1	21.5	21.6	27.0	N/A	N/A	0.3	0.6	0.2
STOXX Developed World Index	9.3	11.7	16.2	15.6	18.3	N/A	N/A	0.7	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX US Financials Index	0.5	0.8	0.8	0.8	0.9	11.1	12.8	11.8	13.2	14.5
Index to benchmark	Beta					Annualized information ratio				
STOXX US Financials Index	0.8	1.3	1.1	1.1	1.3	3.0	-1.6	-0.4	0.3	-0.1

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

<sup>2</sup> Based on EURIBOR1M

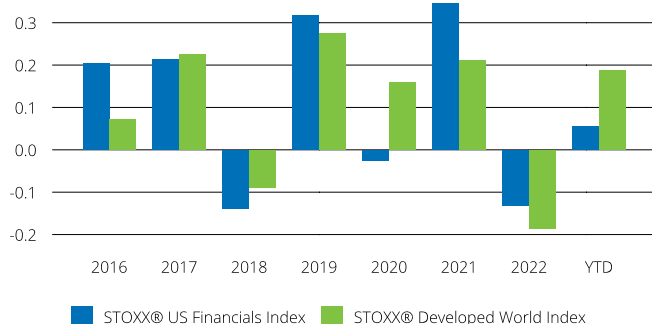
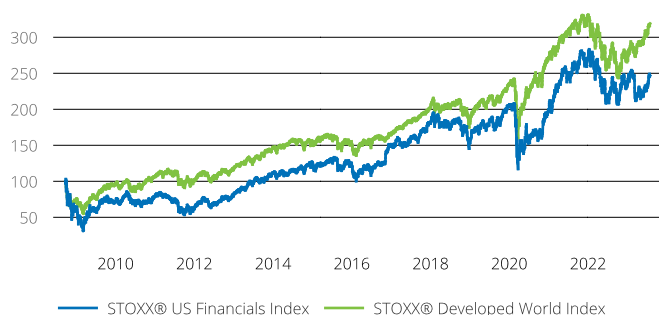
(USD, net return), all data as of Jul. 31, 2023

## STOXX INDICES

## STOXX® US FINANCIALS 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 US Financials Index	16.8	13.6	15.6	13.3	0.0	1.7	2.2	24.7
STOXX Developed World Index	23.3	19.1	20.5	18.6	0.1	1.8	2.0	9.8

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

## Methodology

The STOXX US Financials Index is a broad market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Financials Industry. STOXX US Financials Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1213351633	SWUS30GR		.SWUS30GR
Net Return EUR	CH1213351625	SWUS30R		.SWUS30R
Price EUR	CH1213351641	SWUS30P		.SWUS30P
Gross Return USD	CH1213351609	SWUS30GV		.SWUS30GV
Net Return USD	CH1213351591	SWUS30V		.SWUS30V
Price USD	CH1213351617	SWUS30L		.SWUS30L

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	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of September. 22, 2008
History	Available from Sep. 22, 2008
Inception date	November. 16, 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 Sep. 22, 2008 to Jul. 31, 2023

(USD, net return), all data as of Jul. 31, 2023

## STOXX® US FINANCIALS INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
JPMorgan Chase & Co.	Banks	United States	12.03
Berkshire Hathaway Inc. Cl B	Financial Services	United States	11.87
Bank of America Corp.	Banks	United States	5.76
Wells Fargo & Co.	Banks	United States	4.51
S&P GLOBAL	Financial Services	United States	3.30
Morgan Stanley	Financial Services	United States	3.10
Goldman Sachs Group Inc.	Financial Services	United States	3.09
Charles Schwab Corp.	Financial Services	United States	2.85
BlackRock Inc.	Financial Services	United States	2.72
Marsh & McLennan Cos.	Insurance	United States	2.42

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

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