

# STOXX® GLOBAL 1800 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 (USD bn.) |            | Components (USD bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|-------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|                               | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX Global 1800 Banks Index | 3,634.1              | 3,378.4    | 37.5                 | 17.3   | 463.1   | 1.8      | 13.7                 | 0.1      | 2.4            |
| STOXX Global 1800 Index       | 64,926.4             | 58,870.1   | 32.7                 | 11.6   | 2,940.1 | 1.4      | 5.0                  | 0.0      | 2.7            |

## 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 Global 1800 Banks Index | 8.1                       | 10.7 | 16.3 | 67.2 | 17.7 | N/A                                  | N/A  | 16.4 | 18.9 | 3.4  |
| STOXX Global 1800 Index       | 3.3                       | 18.8 | 14.0 | 39.2 | 56.6 | N/A                                  | N/A  | 14.2 | 11.8 | 9.5  |
| Index volatility and risk     | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| STOXX Global 1800 Banks Index | 13.8                      | 18.4 | 19.4 | 20.8 | 24.7 | N/A                                  | N/A  | 0.7  | 0.8  | 0.1  |
| STOXX Global 1800 Index       | 9.3                       | 11.6 | 16.1 | 15.6 | 18.2 | N/A                                  | N/A  | 0.8  | 0.7  | 0.5  |
| Index to benchmark            | Correlation               |      |      |      |      | Tracking error (%)                   |      |      |      |      |
| STOXX Global 1800 Banks Index | 0.8                       | 0.7  | 0.8  | 0.7  | 0.8  | 8.2                                  | 12.6 | 11.9 | 14.8 | 14.7 |
| Index to benchmark            | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |      |
| STOXX Global 1800 Banks Index | 1.3                       | 1.2  | 1.0  | 0.9  | 1.1  | 7.0                                  | -1.0 | 0.2  | 0.4  | -0.4 |

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

<sup>2</sup> Based on EURIBOR1M

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

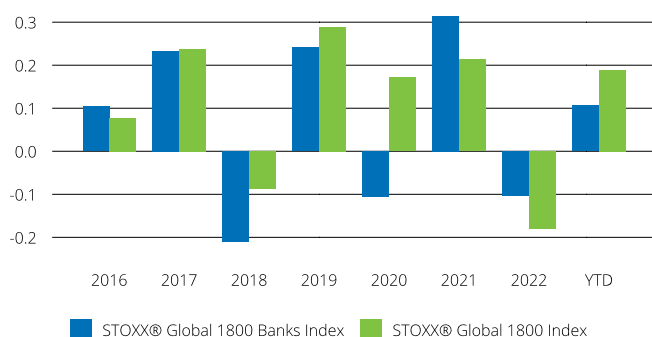
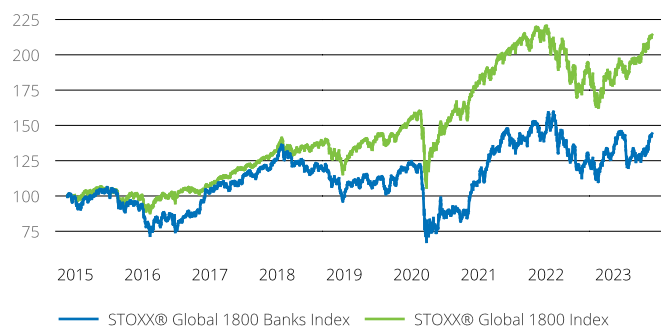
# SUPERSECTOR INDICES

## STOXX® GLOBAL 1800 BANKS INDEX

### Fundamentals (for last 12 months)

| Index                         | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|-------------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                               | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX Global 1800 Banks Index | 9.3                              | 9.0       | 9.3                              | 9.0       | 1.0            | 5.1                                | 2.2             | N/A                 |
| STOXX Global 1800 Index       | 22.5                             | 18.7      | 20.1                             | 18.4      | 0.1            | 2.5                                | 2.0             | 9.8                 |

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



### 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 | CH0258404539 | SXW1BNGR |                | .SXW1BNGR |
| Net Return EUR   | CH0111515117 | SXW1BNKR | SXW1BNKR INDEX | .SXW1BNKR |
| Price EUR        | CH0111515091 | SXW1BNKE | SXW1BNKE INDEX | .SXW1BNKE |
| Gross Return USD | CH0258404737 | SXW1BNGV |                | .SXW1BNGV |
| Net Return USD   | CH0111515125 | SXW1BNKV | SXW1BNKV INDEX | .SXW1BNKV |
| Price USD        | CH0111515109 | SXW1BNK  | SXW1BNK INDEX  | .SXW1BNK  |
| Price USD        | CH0111515109 | SXW1BNK  | SXW1BNK INDEX  | .SXW1BNK  |

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 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

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

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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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Nov. 19, 2014 to Jul. 31, 2023

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

# SUPERSECTOR INDICES

## STOXX® GLOBAL 1800 BANKS INDEX

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

| Company                        | Supersector | Country       | Weight (%) |
|--------------------------------|-------------|---------------|------------|
| JPMorgan Chase & Co.           | Banks       | United States | 13.71      |
| Bank of America Corp.          | Banks       | United States | 6.57       |
| Wells Fargo & Co.              | Banks       | United States | 5.14       |
| HSBC                           | Banks       | Great Britain | 4.99       |
| Royal Bank of Canada           | Banks       | Canada        | 4.07       |
| Toronto-Dominion Bank          | Banks       | Canada        | 3.56       |
| Commonwealth Bank of Australia | Banks       | Australia     | 3.56       |
| Mitsubishi UFJ Financial Group | Banks       | Japan         | 2.87       |
| Citigroup Inc.                 | Banks       | United States | 2.75       |
| BNP PARIBAS                    | Banks       | France        | 2.29       |

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