

# EURO ISTOXX® BANKS CAP 5% INDEX

## Index description

The EURO iSTOXX Banks Cap 5% Index replicates the returns of companies from the Eurozone categorized in the Banks supersector according to the Industry Classification Benchmark (ICB). Components are capped to a maximum of 5%.

## Key facts

»Categorization according to the primary source of revenues guarantees an accurate classification of companies in the Banks supersector

»Suitable to serve as underlying index for products with strict diversification requirements

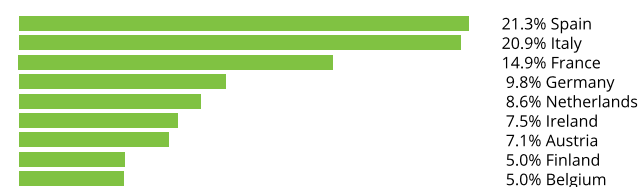
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO iSTOXX Banks Cap 5% Index	218.2	176.6	7.7	8.7	9.8	3.0	5.6	1.7	14.7
EURO STOXX Index	7,819.0	5,546.2	19.1	7.7	291.6	1.7	5.3	0.0	2.9

## 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
EURO iSTOXX Banks Cap 5% Index	10.1	11.3	39.3	84.6	0.9	N/A	N/A	39.7	22.9	0.2
EURO STOXX Index	6.1	15.0	25.9	27.0	14.4	N/A	N/A	26.1	8.4	2.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO iSTOXX Banks Cap 5% Index	22.2	30.9	31.1	33.5	34.7	N/A	N/A	0.9	0.6	0.0
EURO STOXX Index	15.0	18.9	22.7	21.9	22.6	N/A	N/A	0.9	0.4	0.1
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX Banks Cap 5% Index	0.8	0.8	0.8	0.8	0.8	12.2	19.1	18.8	20.6	20.2
Index to benchmark	Beta					Annualized information ratio				
EURO iSTOXX Banks Cap 5% Index	1.4	1.3	1.1	1.2	1.3	3.7	-0.3	0.6	0.7	-0.1

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

<sup>2</sup> Based on EURIBOR1M

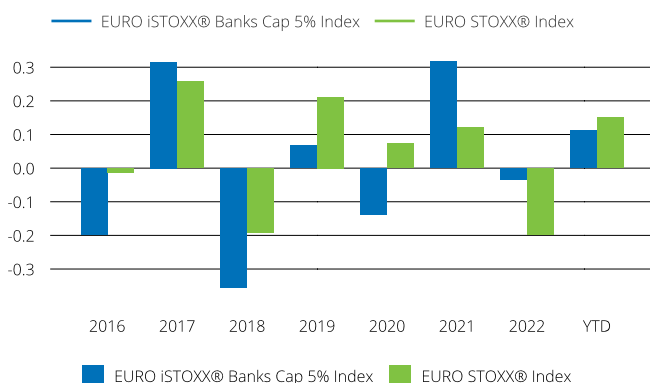
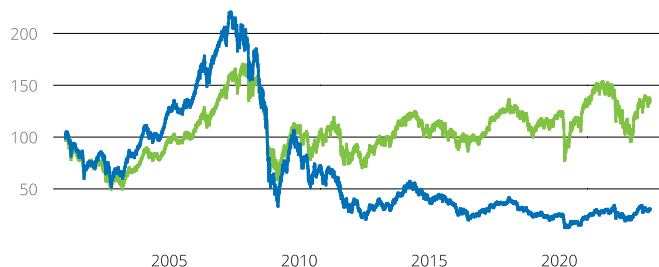
(USD, price), all data as of Jun. 30, 2023

## SUPERSECTOR INDICES

## EURO ISTOXX® BANKS CAP 5% 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
EURO ISTOXX Banks Cap 5% Index	7.2	6.4	7.2	6.4	0.6	6.3	1.1	N/A
EURO STOXX Index	15.5	12.4	13.7	12.1	1.6	3.1	1.0	5.7

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

## Methodology

The components are derived from the parent index, the EURO STOXX Banks, which is constituted of companies from the Eurozone categorized in the Banks supersector. On a quarterly basis, the components are capped at a maximum weight of 5%

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0357533048	ISX7C5G		.ISX7C5G
Gross Return EUR	CH0357533048	ISX7C5G		.ISX7C5G
Net Return EUR	CH0357527578	ISX7CSN		.ISX7CSN
Net Return EUR	CH0357527578	ISX7CSN		.ISX7CSN
Price EUR	CH0357527537	ISX7C5P	ISXBC5P INDEX	.ISX7C5P
Price EUR	CH0357527537	ISX7C5P	ISXBC5P INDEX	.ISX7C5P
Gross Return USD	CH0357534988	ISX7C5T		.ISX7C5T
Gross Return USD	CH0357534988	ISX7C5T		.ISX7C5T
Net Return USD	CH0357534962	ISX7CSU		.ISX7CSU
Net Return USD	CH0357534962	ISX7CSU		.ISX7CSU

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 weighting
Cap factor	5%
Review frequency	Quarterly
Calculation/distribution	Realtime
Calculation hours	00:00 CET-18:00 CET
Base value/base date	100 on Jan. 2. 2001
History	Since Jan. 2. 2001
Inception date	Mar. 2. 2017

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 Jan. 02, 2001 to Jun. 30, 2023

# SUPERSECTOR INDICES

## EURO ISTOXX® BANKS CAP 5% INDEX

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

Company	Supersector	Country	Weight (%)
UNICREDIT	Banks	Italy	5.56
BCO BILBAO VIZCAYA ARGENTARIA	Banks	Spain	5.21
BCO SANTANDER	Banks	Spain	5.12
GRP SOCIETE GENERALE	Banks	France	5.08
CAIXABANK	Banks	Spain	5.07
INTESA SANPAOLO	Banks	Italy	5.04
COMMERZBANK	Banks	Germany	5.01
NORDEA BANK	Banks	Finland	4.99
KBC GRP	Banks	Belgium	4.96
ERSTE GROUP BANK	Banks	Austria	4.95

<sup>5</sup> Based on the composition as of Jun. 30, 2023