

# STOXX® GLOBAL FINTECH INDEX

## Index description

The STOXX® Global Fintech Index is comprised of companies associated with financial technology (fintech). These businesses use technology to change how financial services are offered to end customers, and/or to boost the competitive edge of traditional financial services providers by improving efficiencies and driving new products and solutions. As the evolution of fintech progresses, and its support from governments and regulators increases, these companies are well-positioned to benefit from the long-term trend towards fintech, which may have a substantial impact on their revenues in the future.

Revere (RBICS) data allow a detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial fintech exposure.

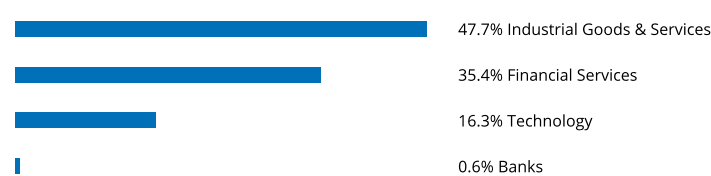
## Key facts

- » Index allows targeted investment in fintech, a significant megatrend.
- » Detailed Revere data helps select companies with a revenue exposure above 50% to fintech-related sectors.
- » Liquidity filter ensures replicability.

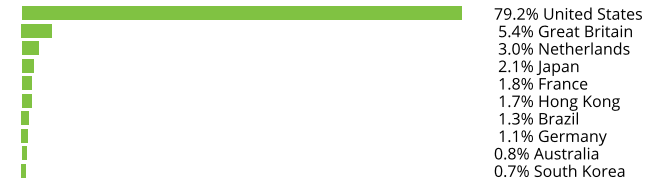
## Descriptive statistics

| Index   | Market cap (EUR bn.) |            | Components (EUR bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|   | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX Global Fintech Index                              | N/A                  | 10.2       | 0.1                  | 0.0    | 0.8     | 0.0      | 8.3                  | 0.0      | 12.1           |
| STOXX Developed and Emerging Markets Total Market Index | 77,777.0             | 65,763.6   | 5.9                  | 0.6    | 2,660.8 | 0.0      | 4.0                  | 0.0      | 2.5            |

## 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 Fintech Index                              | 4.5                       | 11.7 | 10.8 | 1.7  | 51.9 | N/A                                  | N/A | 10.9 | 0.6  | 8.8  |
| STOXX Developed and Emerging Markets Total Market Index | 3.4                       | 11.5 | 12.8 | 44.0 | 59.7 | N/A                                  | N/A | 12.9 | 13.0 | 9.9  |
| Index volatility and risk                               | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |      |      |      |
| STOXX Global Fintech Index                              | 11.0                      | 17.0 | 20.7 | 21.1 | 24.2 | N/A                                  | N/A | 0.4  | 0.0  | 0.4  |
| STOXX Developed and Emerging Markets Total Market Index | 8.8                       | 11.3 | 14.0 | 13.9 | 17.0 | N/A                                  | N/A | 0.7  | 0.9  | 0.6  |
| Index to benchmark                                      | Correlation               |      |      |      |      | Tracking error (%)                   |     |      |      |      |
| STOXX Global Fintech Index                              | 0.9                       | 0.9  | 0.9  | 0.9  | 0.9  | 5.6                                  | 8.0 | 9.4  | 10.7 | 11.1 |
| Index to benchmark                                      | Beta                      |      |      |      |      | Annualized information ratio         |     |      |      |      |
| STOXX Global Fintech Index                              | 1.1                       | 1.4  | 1.4  | 1.4  | 1.3  | 2.1                                  | 0.1 | -0.1 | -1.0 | -0.0 |

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

<sup>2</sup> Based on EURIBOR1M

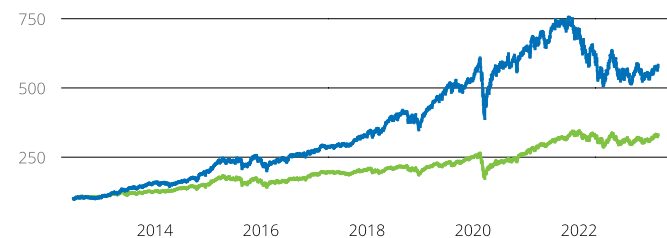
(EUR, gross return), all data as of Jun. 30, 2023

## THEME INDICES

## STOXX® GLOBAL FINTECH INDEX

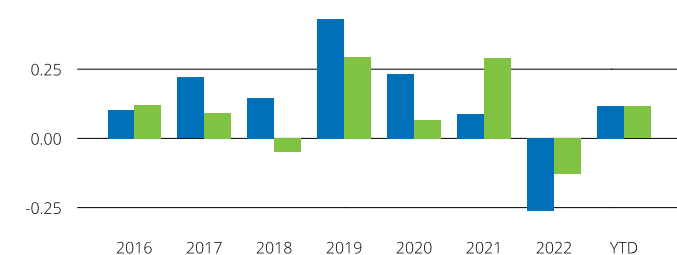
## Fundamentals (for last 12 months)

| 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 Fintech Index                              | 111.4                            | 23.1      | 29.5                             | 21.6      | 3.9            | 1.2                                | 3.8             | 26.2                |
| STOXX Developed and Emerging Markets Total Market Index | -0.9                             | 15.2      | 13.9                             | 14.5      | 0.2            | 2.5                                | 1.3             | 0.4                 |

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

— STOXX® Global Fintech Index

— STOXX® Developed and Emerging Markets Total Market Index



■ STOXX® Global Fintech Index

■ STOXX® Developed and Emerging Markets Total Market Index

## Methodology

The parent index of the STOXX Global Fintech Index is the STOXX® Developed and Emerging Markets Total Market Index. The index applies two screens. In a first step, only stocks with a 3-month median daily trading volume (MDTV) greater than EUR 1,000,000 are included. In a second step, only companies with revenue exposure of more than 50% to a number of sectors associated with fintech are included. The index is weighted proportionally to the free-float market cap of the selected stocks multiplied by their aggregate revenue exposure to fintech. Weights are capped according to the following constraints: the sum of all weights above 4.5% should not exceed 35%, and no single weight should exceed 8%.

The index composition is reviewed annually. Index weighting cap factors are recalculated quarterly.

The detailed methodology including the calculation formula and the list of sectors can be found in our rulebooks: [www.stoxx.com/rulebooks](http://www.stoxx.com/rulebooks)

## Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg      | Reuters   |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0429672410 | STXFTGR  | STXFTGR INDEX  | .STXFTGR  |
| Net Return EUR   | CH0429672386 | STXFTR   |                | .STXFTR   |
| Price EUR        | CH0429672360 | STXFTP   | STXFTP INDEX   | .STXFTP   |
| Gross Return JPY | CH0429672378 | STXFTJGR | STXFTJGR INDEX | .STXFTJGR |
| Net Return JPY   | CH0429672394 | STXFJR   | STXFJR INDEX   | .STXFJR   |
| Price JPY        | CH0429672436 | STXFTJP  | STXFTJP INDEX  | .STXFTJP  |
| Gross Return USD | CH0429672428 | STXFTGV  |                | .STXFTGV  |
| Net Return USD   | CH0429672352 | STXFTV   | STXFTV INDEX   | .STXFTV   |
| Price USD        | CH0429672402 | STXFTL   |                | .STXFTL   |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

|   |  |
|---|--|
| Weighting   | Weights are determined proportionally to market cap times the    |
| Cap factor  | Sum of weights above 4.5% not to exceed 35%. No single weight to |
| No. of components   | Variable   |
| Review frequency  | Components are reviewed annually, weighting factors are          |
| Calculation/distribution  | dayend   |
| Calculation hours   | 22:00:00 22:00:00  |
| Base value/base date  | 100 as of Jun. 18, 2012  |
| History   | Available daily as of Jun 18, 2012                               |
| Inception date  | Aug. 22, 2018  |
| 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> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Jun. 18, 2012 to Jun. 30, 2023

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

## STOXX® GLOBAL FINTECH INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>       | <b>Supersector</b>          | <b>Country</b> | <b>Weight (%)</b> |
|----------------------|-----------------------------|----------------|-------------------|
| MasterCard Inc. Cl A | Industrial Goods & Services | United States  | 8.26              |
| VISA Inc. Cl A       | Industrial Goods & Services | United States  | 8.22              |
| S&P GLOBAL           | Financial Services          | United States  | 5.53              |
| PayPal Holdings      | Industrial Goods & Services | United States  | 4.47              |
| Fiserv Inc.          | Industrial Goods & Services | United States  | 4.16              |
| CME Group Inc. Cl A  | Financial Services          | United States  | 3.97              |
| Intuit Inc.          | Technology                  | United States  | 3.89              |
| Moody's Corp.        | Financial Services          | United States  | 3.42              |
| SHOPIFY A NYS        | Technology                  | United States  | 3.38              |
| ADYEN                | Industrial Goods & Services | Netherlands    | 2.95              |

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

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