

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	3,161.2	2,938.5	32.7	14.9	398.1	1.7	13.5	0.1	2.1
STOXX Global 1800 Index	59,488.6	53,922.1	30.0	10.4	2,655.1	0.4	4.9	0.0	3.1

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 Global 1800 Banks Index	-4.4	-4.5	-8.1	49.0	5.5	N/A	N/A	-8.2	14.3	1.1
STOXX Global 1800 Index	-1.1	8.4	2.5	36.7	47.2	N/A	N/A	2.6	11.1	8.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Global 1800 Banks Index	17.2	19.6	20.9	22.1	24.7	N/A	N/A	-0.5	0.6	0.0
STOXX Global 1800 Index	10.7	12.4	17.9	16.0	18.1	N/A	N/A	0.0	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 1800 Banks Index	0.8	0.7	0.8	0.7	0.8	10.7	13.5	12.4	15.4	14.7
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 1800 Banks Index	1.4	1.2	0.9	1.0	1.1	-3.5	-2.3	-0.9	0.2	-0.4

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

² Based on EURIBOR1M

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

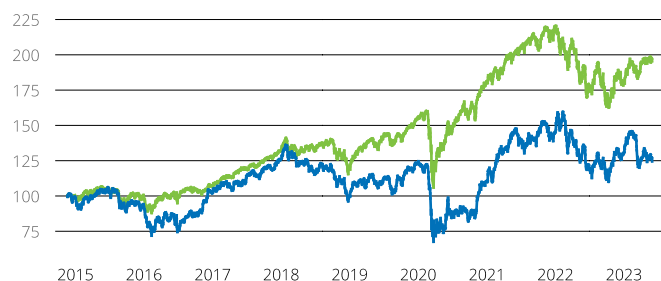
SUPERSECTOR INDICES

STOXX® GLOBAL 1800 BANKS INDEX

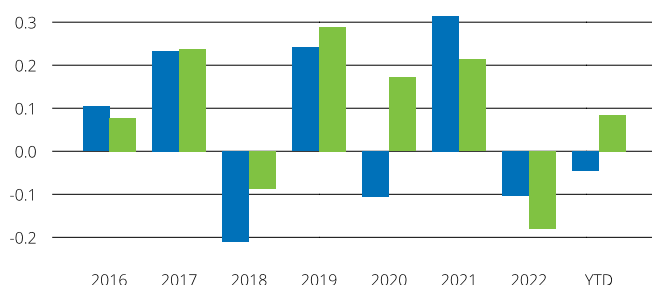
Fundamentals (for last 12 months)

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 Global 1800 Banks Index	8.6	7.8	8.5	7.8	0.9	4.0	2.0	N/A
STOXX Global 1800 Index	22.3	17.2	18.6	16.9	0.1	2.2	1.8	6.0

Performance and annual returns⁴



— STOXX® Global 1800 Banks Index — STOXX® Global 1800 Index



■ STOXX® Global 1800 Banks Index ■ STOXX® Global 1800 Index

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

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 Nov. 19, 2014 to May 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
JPMorgan Chase & Co.	Banks	United States	13.54
Bank of America Corp.	Banks	United States	6.70
Wells Fargo & Co.	Banks	United States	5.16
HSBC	Banks	Great Britain	5.05
Royal Bank of Canada	Banks	Canada	4.21
Commonwealth Bank of Australia	Banks	Australia	3.60
Toronto-Dominion Bank	Banks	Canada	3.50
Citigroup Inc.	Banks	United States	2.92
Mitsubishi UFJ Financial Group	Banks	Japan	2.74
BNP PARIBAS	Banks	France	2.23

⁵ Based on the composition as of May 31, 2023
