

# STOXX® GLOBAL 1800 INDUSTRY FINANCIALS INDEX

## Index description

The STOXX Industry indices track industries of the relevant benchmark index. There are 11 industries according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following Industries are available: Technology, Telecommunications, Health Care, Financials, Real Estate, Consumer Discretionary, Consumer Staples, Industrials, Basic Materials, Energy, Utilities.

## Key facts

»Categorization according to their primary source of revenue guarantees an accurate classification of companies in their respective business environments

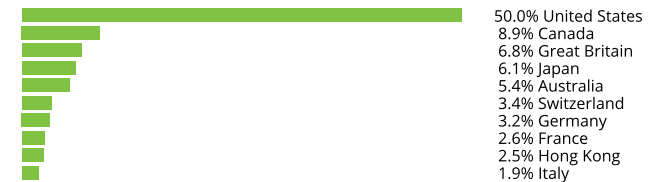
## Descriptive statistics

| 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 1800 Industry Financials Index | 6,820.1              | 6,297.8    | 26.4                 | 13.6   | 391.9   | 1.6      | 6.2                  | 0.0      | 2.8            |
| STOXX Global 1800 Index                     | 55,800.2             | 50,578.8   | 28.1                 | 9.7    | 2,490.5 | 0.4      | 4.9                  | 0.0      | 3.1            |

## 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 Industry Financials Index | -0.9                      | -2.7 | -3.9 | 52.8 | 42.6 | N/A                                  | N/A  | -3.9 | 15.3 | 7.4  |
| STOXX Global 1800 Index                     | 2.4                       | 8.5  | 3.0  | 42.6 | 61.1 | N/A                                  | N/A  | 3.1  | 12.7 | 10.1 |
| Index volatility and risk                   | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| STOXX Global 1800 Industry Financials Index | 14.5                      | 15.9 | 16.5 | 17.4 | 20.5 | N/A                                  | N/A  | -0.3 | 0.8  | 0.3  |
| STOXX Global 1800 Index                     | 11.0                      | 12.2 | 15.9 | 15.0 | 17.6 | N/A                                  | N/A  | 0.1  | 0.8  | 0.5  |
| Index to benchmark                          | Correlation               |      |      |      |      | Tracking error (%)                   |      |      |      |      |
| STOXX Global 1800 Industry Financials Index | 0.9                       | 0.8  | 0.9  | 0.8  | 0.9  | 7.1                                  | 9.5  | 8.5  | 10.5 | 9.6  |
| Index to benchmark                          | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |      |
| STOXX Global 1800 Industry Financials Index | 1.2                       | 1.1  | 0.9  | 0.9  | 1.0  | -5.3                                 | -2.8 | -0.9 | 0.2  | -0.2 |

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

<sup>2</sup> Based on EURIBOR1M

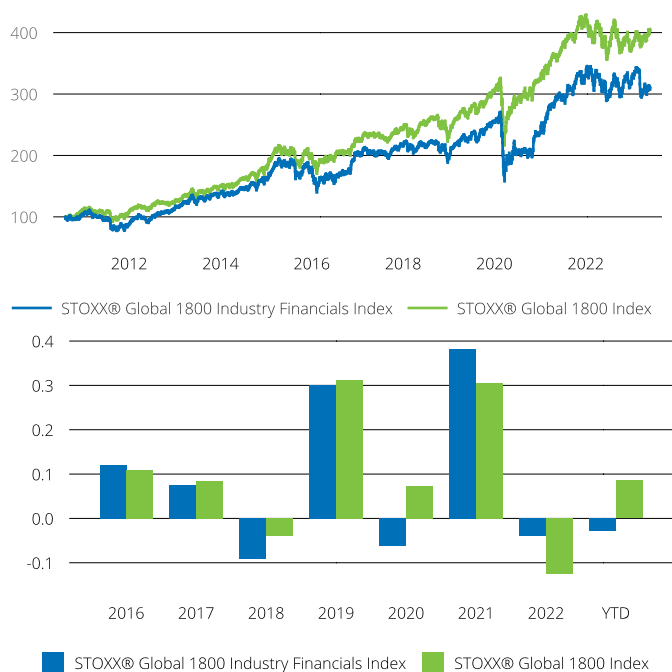
(EUR, gross return), all data as of May 31, 2023

## INDUSTRY INDICES

## STOXX® GLOBAL 1800 INDUSTRY FINANCIALS 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 Industry Financials Index | 12.8                             | 10.4      | 12.1                             | 10.3      | 0.0            | 3.3                                | 1.7             | 5.2                 |
| STOXX Global 1800 Index                     | 22.3                             | 17.2      | 18.6                             | 16.9      | 0.1            | 2.2                                | 1.8             | 6.0                 |

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 industry 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 | CH0364292612 | SXW18GR |               | .SXW18GR |
| Net Return EUR   | CH0364292646 | SXW18R  | SXW118R INDEX | .SXW18R  |
| Net Return EUR   | CH0364292646 | SXW18R  | SXW118R INDEX | .SXW18R  |
| Price EUR        | CH0364292828 | SXW18E  |               | .SXW18E  |
| Price EUR        | CH0364292828 | SXW18E  |               | .SXW18E  |
| Gross Return USD | CH0364292695 | SXW18GV |               | .SXW18GV |
| Net Return USD   | CH0364292836 | SXW18V  |               | .SXW18V  |
| Net Return USD   | CH0364292836 | SXW18V  |               | .SXW18V  |
| Price USD        | CH0364292893 | SXW18L  |               | .SXW18L  |
| Price USD        | CH0364292893 | SXW18L  |               | .SXW18L  |

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                                  |
| No. of components        | Variable                              |
| Review frequency         | Quarterly                             |
| Calculation/distribution | Real-time (every 15)                  |
| Calculation hours        | Real-time: 00:00 CET 22:00 CET        |
| Base value/base date     | 100 as of Sep. 20, 2004               |
| History                  | Available daily back to Sep. 20, 2004 |
| Inception date           | 03-May-17                             |

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 Aug. 09, 2010 to May 31, 2023

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

## STOXX® GLOBAL 1800 INDUSTRY FINANCIALS INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>               | <b>Supersector</b> | <b>Country</b> | <b>Weight (%)</b> |
|------------------------------|--------------------|----------------|-------------------|
| Berkshire Hathaway Inc. Cl B | Financial Services | United States  | 6.22              |
| JPMorgan Chase & Co.         | Banks              | United States  | 5.93              |
| Bank of America Corp.        | Banks              | United States  | 2.93              |
| Wells Fargo & Co.            | Banks              | United States  | 2.26              |
| HSBC                         | Banks              | Great Britain  | 2.21              |
| Royal Bank of Canada         | Banks              | Canada         | 1.84              |
| S&P GLOBAL                   | Financial Services | United States  | 1.78              |
| AIA GROUP                    | Insurance          | Hong Kong      | 1.68              |
| Goldman Sachs Group Inc.     | Financial Services | United States  | 1.63              |
| Morgan Stanley               | Financial Services | United States  | 1.59              |

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

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