

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

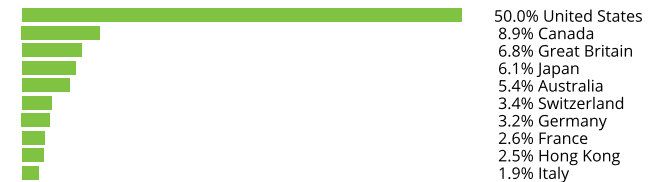
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global 1800 Industry Financials Index	7,270.9	6,714.1	28.1	14.4	417.8	1.7	6.2	0.0	2.8
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 Industry Financials Index	-4.3	-2.8	-4.4	46.4	30.2	N/A	N/A	-4.4	13.7	5.5
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 Industry Financials Index	14.6	16.5	19.1	18.9	21.4	N/A	N/A	-0.4	0.6	0.3
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 Industry Financials Index	0.9	0.8	0.9	0.8	0.9	7.0	9.4	8.5	10.5	9.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 1800 Industry Financials Index	1.2	1.1	1.0	1.0	1.1	-5.3	-2.8	-0.8	0.2	-0.2

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

² Based on EURIBOR1M

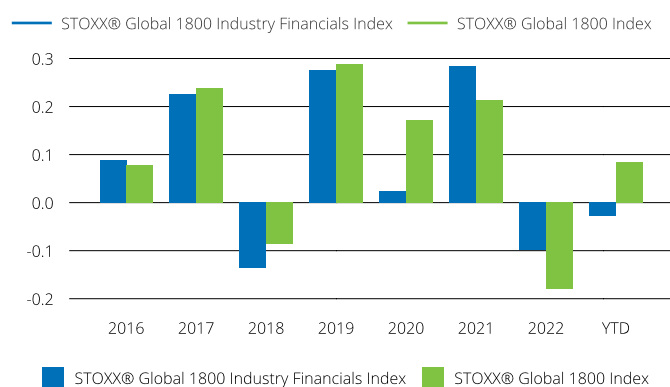
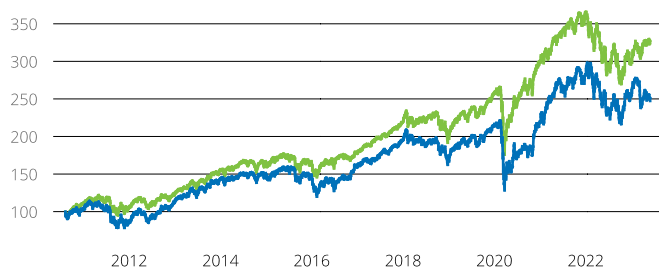
(USD, gross return), all data as of May 31, 2023

INDUSTRY INDICES

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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 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 returns⁴

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	SXW1I8GR		.SXW1I8GR
Net Return EUR	CH0364292646	SXW1I8R	SXW1I8R INDEX	.SXW1I8R
Net Return EUR	CH0364292646	SXW1I8R	SXW1I8R INDEX	.SXW1I8R
Price EUR	CH0364292828	SXW1I8E		.SXW1I8E
Price EUR	CH0364292828	SXW1I8E		.SXW1I8E
Gross Return USD	CH0364292695	SXW1I8GV		.SXW1I8GV
Net Return USD	CH0364292836	SXW1I8V		.SXW1I8V
Net Return USD	CH0364292836	SXW1I8V		.SXW1I8V
Price USD	CH0364292893	SXW1I8L		.SXW1I8L
Price USD	CH0364292893	SXW1I8L		.SXW1I8L

Complete list available here: 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

STOXX customer support | P +41 43 430 7272 | 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 customization in almost unlimited forms for example 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 Aug. 09, 2010 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 (%)
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

⁵ Based on the composition as of May 31, 2023
