

BlueStar Top 10 US Banks Index

The BlueStar Top 10 US Banks Index provides exposure to the ten largest US-domiciled banks by float-adjusted market capitalization.

Key Features



All Time High/Low **52-Week High/Low**

Total Return Net Index 196.19/73.04 196.19/100.16

Size and Liquidity Requirements

Float-adjusted market capitalization of at least 500 mIn USD. Six-month average-daily-value-traded of at least 1 mIn USD.

Universe

Companies that offer products and services related to defense, security, or cyber security technologies.

Diversification

Companies are equally weighted within tiers.

Review

Semi-annual in June and December.

Index Data

INDEX PARAMETERS

Launch Date	20 Jul 2020	Components	10
Type	Sector	Volatility (1 year)	27.92
Currency	USD	Full MCap bn USD	1,684.80
Base Date	30 Jun 2015	Float MCap bn USD	1,328.26
Base Value	100.00	Correlation* (1 year)	0.94

* S&P Bank Select Industry

FUNDAMENTALS*

Price/Earnings Trailing	10.57
Price/Book	1.28
Price/Sales	2.79
Price/Cash Flow	7.97
Dividend Yield	2.04

* as of 31 Aug 2021

ANNUALISED PERFORMANCE*

1 Month	-2.55%
1 Year	73.32%
3 Years	8.00%
5 Years	14.82%
Since Inception	10.06%

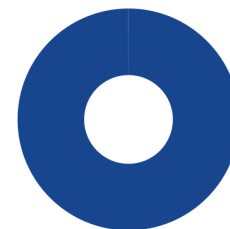
* Total Return Net Index

Country and Size Weightings

Country	Count	Weight
United States	10	100.00%



■ US



- Large-Cap
- Mid-Cap
- Small-Cap
- Micro-Cap

Size	Count	Weight
Large-Cap (> 6 bn)	10	100.00%
Mid-Cap (1.5 bn - 6 bn)	0	0.00%
Small-Cap (0.2 bn - 1.5 bn)	0	0.00%
Micro-Cap (0.0 bn - 0.2 bn)	0	0.00%

