

# STOXX® EUROPE 600 INDUSTRY FINANCIALS 30-15 INDEX

## Index description

The STOXX Europe 600 Financials 30-15 Index is a market cap weighted index designed to represent the performance of securities from the STOXX Europe 600 Index that belong to the Financials Industry. All securities in the index are classified in the Financials Industry as per the Industry Classification Benchmark (ICB). Companies are subject to quarterly 30-15 capping, whereas the largest company is capped at 30% and the remaining companies are capped at 15%.

## 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.

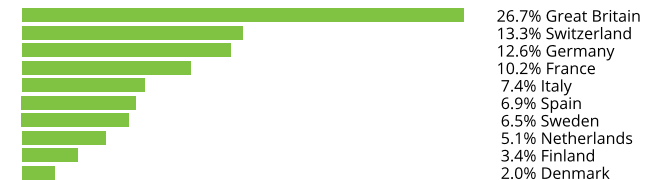
## Descriptive statistics

| Index  | Market cap (EUR bn.) |            | Components (EUR bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|  | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX Europe 600 Industry Financials 30-15 Index | 1,872.9              | 1,600.0    | 15.0                 | 6.6    | 139.4   | 1.6      | 8.7                  | 0.1      | 4.4            |
| STOXX Europe 600 Index                           | 12,333.3             | 9,683.0    | 16.1                 | 5.6    | 304.5   | 0.4      | 3.1                  | 0.0      | 3.4            |

## 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 Europe 600 Industry Financials 30-15 Index | -3.5                      | 2.5  | 2.4  | 43.2 | -1.3 | N/A                                  | N/A  | 2.4  | 12.8 | -0.3 |
| STOXX Europe 600 Index                           | -3.2                      | 6.3  | 1.9  | 28.9 | 17.9 | N/A                                  | N/A  | 1.9  | 8.9  | 3.4  |
| Index volatility and risk                        | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| STOXX Europe 600 Industry Financials 30-15 Index | 15.2                      | 20.7 | 20.6 | 22.9 | 24.6 | N/A                                  | N/A  | -0.0 | 0.5  | -0.0 |
| STOXX Europe 600 Index                           | 11.4                      | 12.8 | 15.5 | 16.3 | 18.0 | N/A                                  | N/A  | -0.0 | 0.5  | 0.2  |
| Index to benchmark                               | Correlation               |      |      |      |      | Tracking error (%)                   |      |      |      |      |
| STOXX Europe 600 Industry Financials 30-15 Index | 0.9                       | 0.9  | 0.9  | 0.9  | 0.9  | 6.8                                  | 11.4 | 10.3 | 11.6 | 11.3 |
| Index to benchmark                               | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |      |
| STOXX Europe 600 Industry Financials 30-15 Index | 1.2                       | 1.4  | 1.2  | 1.2  | 1.2  | -0.5                                 | -0.7 | 0.1  | 0.4  | -0.2 |

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

<sup>2</sup> Based on EURIBOR1M

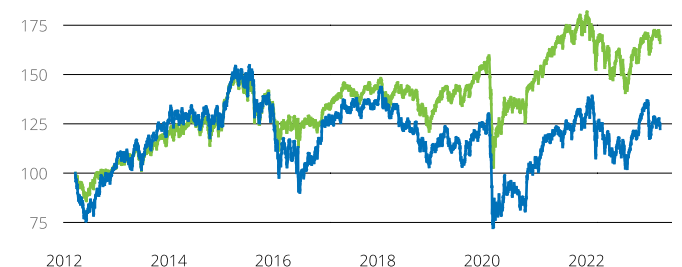
(EUR, price), all data as of May 31, 2023

## STOXX INDICES

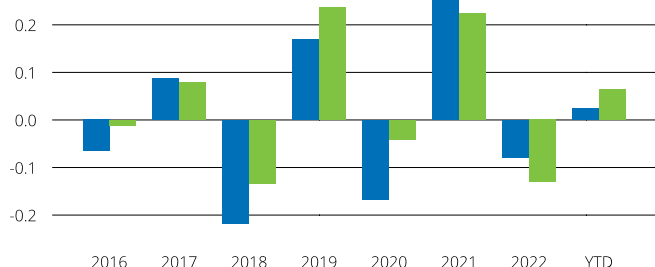
## STOXX® EUROPE 600 INDUSTRY FINANCIALS 30-15 INDEX

## 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 Europe 600 Industry Financials 30-15 Index | 9.3                              | 7.8       | 8.4                              | 7.8       | 0.9            | 4.2                                | 1.2             | 0.9                 |
| STOXX Europe 600 Index                           | 15.2                             | 12.7      | 13.4                             | 12.5      | 1.8            | 2.7                                | 1.2             | 1.7                 |

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

— STOXX® Europe 600 Industry Financials 30-15 Index — STOXX® Europe 600 Index



■ STOXX® Europe 600 Industry Financials 30-15 Index ■ STOXX® Europe 600 Index

## Methodology

The STOXX Europe 600 Financials 30-15 Index is a market cap weighted index designed to represent the performance of securities from the STOXX Europe 600 Index that belong to the Financials Industry. All securities in the index are classified in the Financials Industry as per the Industry Classification Benchmark (ICB). Companies are subject to quarterly 30-15 capping, whereas the largest company is capped at 30% and the remaining companies are capped at 15%.

## Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg      | Reuters   |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH1169656647 | S60030CG | S60030CG INDEX | .S60030CG |
| Net Return EUR   | CH1169656639 | S60030CR | S60030CR INDEX | .S60030CR |
| Price EUR        | CH1169656654 | S60030CP |                | .S60030CP |
| Gross Return USD | CH1169656621 | S60030CX |                | .S60030CX |
| Net Return USD   | CH1169656613 | S60030CV |                | .S60030CV |
| Price USD        | CH1169656662 | S60030CL |                | .S60030CL |

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 capitalization                       |
| Cap factor               | The largest company is capped at 30% and the remaining |
| No. of components        | Variable   |
| Review frequency         | Quarterly  |
| Calculation/distribution | Realtime 15 sec  |
| Calculation hours        | 09:00:00 18:00:00                                      |
| Base value/base date     | 100 on March. 19, 2012                                 |
| History                  | Available from March. 19, 2012                         |
| Inception date           | August. 30, 2022                                       |

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](mailto: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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 19, 2012 to May 31, 2023

## STOXX® EUROPE 600 INDUSTRY FINANCIALS 30-15 INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>         | <b>Supersector</b> | <b>Country</b> | <b>Weight (%)</b> |
|------------------------|--------------------|----------------|-------------------|
| HSBC                   | Banks              | Great Britain  | 8.71              |
| ALLIANZ                | Insurance          | Germany        | 5.04              |
| ZURICH INSURANCE GROUP | Insurance          | Switzerland    | 4.11              |
| BNP PARIBAS            | Banks              | France         | 3.84              |
| UBS GROUP              | Financial Services | Switzerland    | 3.39              |
| AXA                    | Insurance          | France         | 3.29              |
| BCO SANTANDER          | Banks              | Spain          | 3.20              |
| MUENCHENER RUECK       | Insurance          | Germany        | 2.92              |
| ING GRP                | Banks              | Netherlands    | 2.68              |
| LONDON STOCK EXCHANGE  | Financial Services | Great Britain  | 2.34              |

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

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