STOXX EUROPE 600 INDUSTRY FINANCIALS 30-15

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.

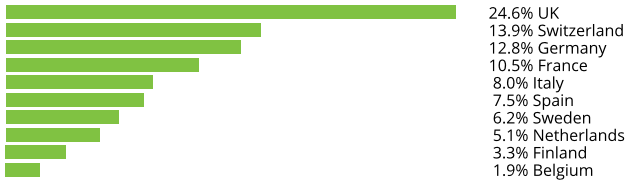
»Component capping ensures that no component can dominate the index.

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	1,977.5	1,689.0	15.8	6.6	138.0	1.5	8.2	0.1	4.3
STOXX Europe 600	12,480.3	9,795.9	16.3	5.9	296.4	1.5	3.0	0.0	3.4

Supersector weighting (top 10)

Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Industry Financials 30-15	-1.8	13.0	22.7	58.6	28.4	N/A	N/A	22.9	16.8	5.2
STOXX Europe 600	-2.5	16.1	13.4	34.6	35.8	N/A	N/A	13.5	10.5	6.4
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
STOXX Europe 600 Industry Financials 30-15	N/A	N/A	18.5	21.6	24.5	N/A	N/A	1.0	0.7	0.2
STOXX Europe 600	N/A	N/A	14.0	15.6	18.0	N/A	N/A	0.7	0.6	0.3
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Europe 600 Industry Financials 30-15	0.8	0.9	0.9	0.9	0.9	8.0	10.0	9.6	11.1	11.3
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Europe 600 Industry Financials 30-15	1.1	1.3	1.1	1.2	1.2	1.1	0.4	0.9	0.5	-0.0

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

(EUR, net return), all data as of Aug. 31, 2023

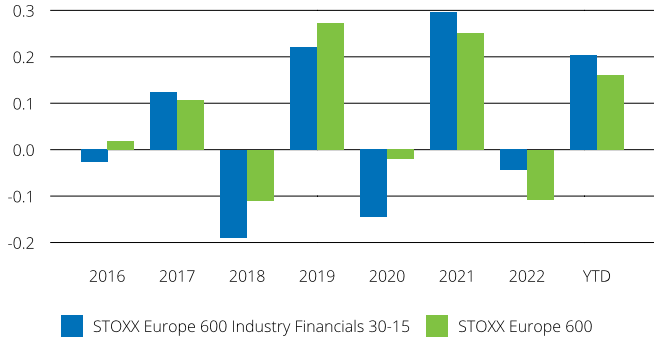
INDUSTRY INDICES

STOXX EUROPE 600 INDUSTRY FINANCIALS 30-15

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 Europe 600 Industry Financials 30-15	7.5	7.5	7.0	7.5	0.9	4.8	1.5	1.1
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	3.0	1.2	11.3

Performance and annual returns[4]



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
Net Return	EUR	CH1169656639	S60030CR	S60030CR INDEX	.S60030CR
Gross Return	EUR	CH1169656647	S60030CG	S60030CG INDEX	.S60030CG
Price	EUR	CH1169656654	S60030CP		.S60030CP
Net Return	USD	CH1169656613	S60030CV		.S60030CV
Gross Return	USD	CH1169656621	S60030CX		.S60030CX
Price	USD	CH1169656662	S60030CL		.S60030CL

Complete list available here: 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.

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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] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Mar. 19, 2012 to Aug. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
HSBC	Banks	UK	8.17
ALLIANZ	Insurance	Germany	5.36
UBS GROUP	Financial Services	Switzerland	4.43
BNP PARIBAS	Banks	France	4.14
ZURICH INSURANCE GROUP	Insurance	Switzerland	3.86
BCO SANTANDER	Banks	Spain	3.51
AXA	Insurance	France	3.18
MUENCHENER RUECK	Insurance	Germany	2.89
ING GRP	Banks	Netherlands	2.81
BCO BILBAO VIZCAYA ARGENTARIA	Banks	Spain	2.59

[5] Based on the composition as of Aug. 31, 2023