

STOXX® EUROPE 600 BANKS INDEX

Stated objective

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 19 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available: automobile and parts, banks, basic resources, chemicals, construction and materials, financial services, food and beverage, health care, industrial goods and services, insurance, media, oil and gas, personal and household goods, real estate, communications, retail, technology, travel and leisure and utilities.

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

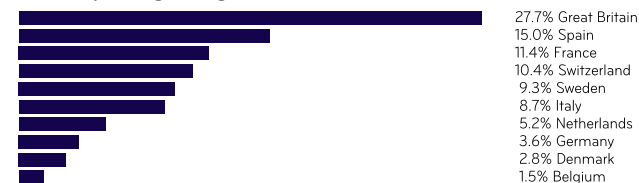
Descriptive statistics

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 Banks Index	942.8	795.4	16.9	8.5	107.7	1.4	13.5	0.2	2.7
STOXX Europe 600 Index	8,869.8	7,160.8	11.9	5.3	209.9	1.0	2.9	0.0	2.8

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 Europe 600 Banks Index	-1.5	-19.9	-30.3	-2.1	-13.0	-16.0	-59.2	-29.7	-0.7	-2.7
STOXX Europe 600 Index	1.5	-7.0	-12.3	26.7	45.8	19.0	-25.5	-12.0	8.0	7.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Banks Index	26.0	40.4	28.8	22.6	26.3	-0.3	-2.2	-1.2	-0.0	-0.1
STOXX Europe 600 Index	15.9	25.5	22.3	16.8	17.5	1.6	-1.2	-0.6	0.5	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Banks Index	0.8	0.9	0.9	0.9	0.9	17.1	20.1	12.2	10.3	13.1
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Banks Index	1.3	1.4	1.2	1.2	1.3	-1.9	-2.8	-1.8	-0.8	-0.7

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

² Based on Euribor1m

(EUR, gross return), all data as of Mar. 31, 2016

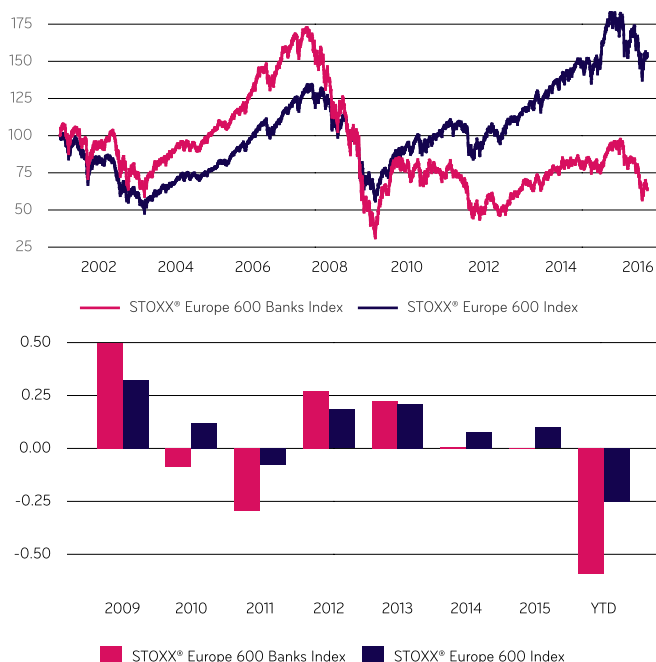
SUPERSECTOR INDICES

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Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ⁴	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe 600 Banks Index	25.7	9.6	10.7	9.6	0.6	2.3	1.3	N/A
STOXX Europe 600 Index	24.0	15.2	16.2	15.1	1.6	2.7	1.0	18.2

Performance and annual returns³



Methodology

Indices from the relevant benchmark index are categorized according to their primary source of revenue. The largest stocks in each supersector 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	CH0102631119	SX7GR	SX7GR INDEX	.SX7GR
Net Return EUR	EU0009658814	SX7R	SX7R INDEX	.SX7R
Price EUR	EU0009658806	SX7P	SX7P INDEX	.SX7P
Net Return USD	EU0009659655	SX7V	SX7V INDEX	.SX7V
Price USD	EU0009659648	SX7L	SX7L INDEX	.SX7L

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market cap
Cap factor	None except for the STOXX Europe 600 Supersectors, where the largest company is capped at 30% and the second largest at 15%
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec.)

To learn more about the inception date, currency versions, calculation hours and historical values, please see our data vendor code sheet.

³ STOXX data from Dec. 31, 2000 to Mar. 31, 2016

⁴ gr. div. yield is calculated as gr. return index return minus price index return

(EUR, gross return), all data as of Mar. 31, 2016

CONTACT DETAILS

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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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

DISCLAIMER

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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.

SUPERSECTOR INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
HSBC	Banks	GB	13.54
BCO SANTANDER	Banks	ES	7.03
LLOYDS BANKING GRP	Banks	GB	6.94
UBS GROUP	Banks	CH	6.43
BNP PARIBAS	Banks	FR	6.22
ING GRP	Banks	NL	5.17
BCO BILBAO VIZCAYA ARGENTARIA	Banks	ES	4.68
INTESA SANPAOLO	Banks	IT	4.40
BARCLAYS	Banks	GB	4.00
NORDEA BANK	Banks	SE	3.38

⁵ Based on the composition as of Mar. 31, 2016