

Europe Sovgn Contagion Selloff: 'Top 15'

	<i>Item</i>	1	2	3	4	5	6	7	8	9
	<i>Episode</i>	/gn Contagion Selloff1	/gn Contagion Selloff2	/gn Contagion Selloff3	/gn Contagion Selloff4	/gn Contagion Selloff5	/gn Contagion Selloff6	/gn Contagion Selloff7	/gn Contagion Selloff8	/gn Contagion Selloff9
	<i>Start Date</i>	07/21/11	03/19/12	01/22/16	07/01/11	07/20/15	10/27/11	12/17/15	09/19/14	01/15/14
	<i>Index Local Date</i>	08/10/11	05/17/12	02/11/16	07/18/11	08/24/15	11/23/11	01/20/16	10/16/14	02/03/14
	<i>Europe Sovgn Contagion Barometer Intra-Episode Selloff</i>	-11.7%	-10.5%	-7.4%	-7.3%	-6.8%	-6.6%	-6.0%	-4.6%	-4.2%
	<i>SPX Index eReturn</i>	-16.6%	-7.4%	-4.1%	-2.6%	-11.0%	-9.6%	-8.9%	-7.3%	-5.8%
Name	Ticker	Return	Return	Return	Return	Return	Return	Return	Return	Return
UTILITIES INDEX	S5UTILX	-10.5%	1.9%	3.9%	-2.5%	0.0%	-6.2%	0.0%	0.5%	2.5%
FD BEV & TOB IDX	S5FDBT	-9.5%	2.3%	0.2%	-1.4%	-5.3%	-3.6%	-4.4%	-2.9%	-6.5%
FOOD/STPL RETAIL	S5FDSR	-13.0%	-2.4%	-1.3%	-1.6%	-10.9%	-3.8%	-3.0%	-3.5%	-5.6%
TELECOMM SVCS IX	S5TELSX	-11.1%	2.6%	3.9%	-4.5%	-7.9%	-6.1%	-2.8%	-5.4%	-5.1%
HH & PR PDTS IDX	S5HOUS	-10.4%	-2.3%	2.1%	0.3%	-12.8%	-5.6%	-5.5%	-2.7%	-5.8%
CONS SRV IDX	S5HOTR	-11.3%	-6.8%	-4.9%	-1.5%	-8.4%	-6.2%	-5.1%	-6.5%	-5.4%
REAL ESTATE INDX	S5REAL	-17.2%	-3.6%	-8.3%	-1.4%	-4.4%	-11.9%	-7.2%	1.4%	-1.6%
PHRM BIO & LF SC	S5PHRM	-14.6%	0.0%	-6.8%	-2.7%	-11.8%	-6.2%	-6.3%	-8.2%	-3.4%
RETAILING INDEX	S5RETL	-14.9%	-2.1%	-8.5%	-0.4%	-5.9%	-7.2%	-10.7%	-6.6%	-8.0%
Comm & Prof Serv	S5COMS	-20.0%	-9.4%	-2.6%	-4.8%	-4.5%	-11.2%	-5.9%	-6.2%	-5.9%
HC EQUIP&SVC IDX	S5HCES	-18.4%	-4.4%	-5.9%	-3.4%	-9.2%	-8.4%	-6.6%	-5.4%	-4.5%
SFTW & SVCS INDX	S5SFTW	-13.3%	-6.0%	-5.0%	0.2%	-11.4%	-8.9%	-9.0%	-8.3%	-4.2%
CON DUR&AP INDEX	S5CODU	-17.6%	-12.0%	-4.9%	-3.1%	-7.1%	-8.0%	-10.7%	-3.5%	-7.0%
TRANSPTN INDEX	S5TRAN	-16.7%	-6.8%	1.2%	-4.7%	-8.7%	-8.1%	-11.1%	-5.3%	-5.5%
TECH HW & EQP IX	S5TECH	-13.3%	-13.1%	-5.4%	0.2%	-16.9%	-8.5%	-11.1%	-6.9%	-7.3%
MEDIA INDEX	S5MEDA	-20.2%	-3.2%	-5.2%	-5.3%	-17.9%	-10.1%	-8.0%	-9.7%	-4.9%
CAPITAL GDS IDX	S5CPGS	-22.0%	-10.4%	-0.4%	-4.7%	-10.5%	-9.6%	-8.3%	-8.0%	-7.4%
INSURANCE INDEX	S5INSU	-16.5%	-7.4%	-5.3%	-6.0%	-9.8%	-13.6%	-9.6%	-8.4%	-9.5%
SEMI & SEMI EQP	S5SSEQX	-13.5%	-11.4%	-6.2%	-6.0%	-12.6%	-11.6%	-13.3%	-12.0%	-6.8%
MATERIALS INDEX	S5MATRX	-18.6%	-12.3%	0.6%	-1.4%	-12.5%	-12.0%	-12.5%	-9.0%	-6.4%
ENERGY INDEX	S5ENRSX	-20.3%	-13.8%	-2.6%	0.6%	-16.5%	-11.3%	-12.8%	-12.2%	-5.5%
BANKS INDEX	S5BANKX	-23.0%	-7.2%	-10.0%	-6.7%	-13.1%	-13.3%	-16.9%	-8.8%	-5.0%
AUTO & COMP IDX	S5AUCO	-23.0%	-14.9%	-6.0%	-5.9%	-10.1%	-17.3%	-15.3%	-12.1%	-11.4%
DIV FINANCIAL IX	S5DIVF	-23.5%	-20.2%	-6.2%	-7.5%	-12.7%	-21.8%	-11.8%	-7.5%	-8.6%

10	11	12	13	14	15						
08/16/11	09/07/11	12/23/14	03/03/11	12/05/14	09/15/11						
08/22/11	09/12/11	01/15/15	03/16/11	12/15/14	09/22/11						-
-4.1%	-3.9%	-3.9%	-3.8%	-3.7%	-3.2%	-5.8%	-4.6%	0%	100%		
-5.8%	-3.0%	-4.3%	-5.6%	-4.1%	-6.6%	-6.8%	-5.8%	0%	100%		
<u>Return</u>	<u>Return</u>	<u>Return</u>	<u>Return</u>	<u>Return</u>	<u>Return</u>	<u>Avg Return</u>	<u>Median Return</u>	<u>% +ve</u>	<u>% -ve</u>		
-1.3%	-1.3%	2.2%	-4.0%	-0.9%	-1.6%	-1.1%	-0.9%	40%	60%	UTILITIES INDEX	
-1.1%	-2.6%	-0.6%	-3.7%	-4.4%	-4.0%	-3.2%	-3.6%	13%	87%	FD BEV & TOB IDX	
-2.3%	-1.5%	-0.4%	-1.6%	0.2%	-4.3%	-3.7%	-2.4%	7%	93%	FOOD/STPL RETAIL	
-1.4%	-1.1%	-2.0%	-3.2%	-5.8%	-3.2%	-3.5%	-3.2%	13%	87%	TELECOMM SVCS IX	
-0.8%	-2.2%	-3.5%	-3.9%	-1.5%	-3.0%	-3.8%	-3.0%	13%	87%	HH & PR PDTS IDX	
-4.4%	-3.2%	-2.1%	-3.0%	-5.5%	-4.1%	-5.2%	-5.1%	0%	100%	CONS SRV IDX	
-5.9%	-3.8%	4.2%	-3.2%	-0.9%	-8.7%	-4.8%	-3.8%	13%	87%	REAL ESTATE INDX	
-2.6%	-3.2%	2.0%	-3.9%	-4.0%	-3.5%	-5.0%	-3.9%	13%	87%	PHRM BIO & LF SC	
-5.3%	-1.7%	-5.2%	-3.8%	-0.4%	-4.8%	-5.7%	-5.3%	0%	100%	RETAILING INDEX	
-3.1%	-3.4%	-2.5%	-3.1%	-2.5%	-8.3%	-6.2%	-4.8%	0%	100%	Comm & Prof Serv	
-5.0%	-4.5%	-0.4%	-6.4%	-3.2%	-5.5%	-6.1%	-5.4%	0%	100%	HC EQUIP&SVC IDX	
-7.5%	-2.0%	-5.9%	-6.7%	-2.9%	-4.3%	-6.3%	-6.0%	7%	93%	SFTW & SVCS INDX	
-7.1%	-3.0%	-4.2%	-4.6%	-2.6%	-5.6%	-6.7%	-5.6%	0%	100%	CON DUR&AP INDEX	
-6.9%	-3.7%	-5.7%	-3.7%	-2.9%	-9.5%	-6.5%	-5.7%	7%	93%	TRANSPTN INDEX	
-9.1%	-1.4%	-5.4%	-8.6%	-5.1%	-3.1%	-7.7%	-7.3%	7%	93%	TECH HW & EQP IX	
-7.0%	-3.6%	-4.5%	-7.4%	-3.2%	-7.5%	-7.8%	-7.0%	0%	100%	MEDIA INDEX	
-7.3%	-4.1%	-5.7%	-5.9%	-5.1%	-8.5%	-7.9%	-7.4%	0%	100%	CAPITAL GDS IDX	
-6.3%	-3.2%	-7.7%	-6.0%	-3.8%	-9.0%	-8.1%	-7.7%	0%	100%	INSURANCE INDEX	
-6.8%	0.5%	-5.4%	-9.8%	-5.2%	-4.6%	-8.3%	-6.8%	7%	93%	SEMI & SEMI EQP	
-6.9%	-5.1%	-4.5%	-6.0%	-6.7%	-11.6%	-8.3%	-6.9%	7%	93%	MATERIALS INDEX	
-7.3%	-3.9%	-9.4%	-6.7%	-8.7%	-11.0%	-9.4%	-9.4%	7%	93%	ENERGY INDEX	
-7.7%	-3.3%	-11.8%	-3.8%	-4.6%	-8.4%	-9.6%	-8.4%	0%	100%	BANKS INDEX	
-11.6%	-5.2%	-4.9%	-3.4%	-7.7%	-10.7%	-10.6%	-10.7%	0%	100%	AUTO & COMP IDX	
-8.4%	-5.3%	-7.1%	-5.6%	-4.0%	-12.5%	-10.9%	-8.4%	0%	100%	DIV FINANCIAL IX	