# BROAD INDICES STOXX® NORTH AMERICA 600 INDEX

### Index description

The STOXX Global 1800 derived benchmark indices are designed to provide a broad yet investable representation of the world's developed markets of Europe, North America and Asia/Pacific, represented by the STOXX Europe 600, the STOXX North America 600 and the STOXX Asia/Pacific 600 indices.The STOXX Global 1800 Index is a combination of all three indices. The EURO STOXX Index, a Eurozone subset, is derived from the STOXX Europe 600, as is the STOXX Nordic, a subset covering the Nordic region (Denmark, Finland, Iceland, Norway and Sweden).

### Key facts

» Broad and liquid index benchmarks with well-balanced diversification of all regions: Europe, North America and Asia/Pacific are each represented by 600 components

» Broad number of components

**Country weighting** 

- » Index composition/design strictly rules based, objective and transparent
- » Serve as benchmarks for the relevant regions/actively managed funds

» Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage

### **Descriptive statistics**

Index	Market cap (USD bn.)			Components (USD bn.)			Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX North America 600 Index	41,589.1	39,934.9	66.4	28.6	2903.0	3.0	7.3	0.0	2.7
STOXX Americas Total Market Index	50,293.6	46,950.2	15.6	2.3	2,903.0	0.0	6.2	0.0	2.2

### Supersector weighting (top 10)

30.1% Technology 12.4% Health Care 11.8% Industrial Goods & Services 6.7% Retail 4.8% Energy		95.9% United States
4.2% Financial Services 4.0% Banks 3.3% Food, Beverage & Tobacco 2.8% Utilities 2.4% Telecommunications	•	4.1% Canada

### Risk and return figures<sup>1</sup>

			ĸ	eturn (%)			An	nualized re	turn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	ЗY	5Y
6.8	16.6	19.2	47.1	75.4	N/A	N/A	19.4	13.8	12.0
6.9	16.0	18.7	46.6	68.8	N/A	N/A	18.9	13.7	11.2
Annualized volatility (%) Annualized S					alized Shar	pe ratio <sup>2</sup>			
11.0	14.4	19.4	18.4	21.8	N/A	N/A	0.8	0.7	0.5
11.2	14.7	19.6	18.6	22.0	N/A	N/A	0.7	0.7	0.5
Correlation							Tracking	error (%	
1.0	1.0	1.0	1.0	1.0	1.5	1.1	1.1	1.4	1.4
Beta Annualized i					zed informa	ition rati			
1.0	1.0	1.0	1.0	1.0	-0.7	0.8	0.4	0.1	0.5
	6.8 6.9 11.0 11.2 1.0	6.8 16.6   6.9 16.0   11.0 14.4   11.2 14.7   1.0 1.0	6.8 16.6 19.2   6.9 16.0 18.7   11.0 14.4 19.4   11.2 14.7 19.6   1.0 1.0 1.0	Last month YTD 1Y 3Y   6.8 16.6 19.2 47.1   6.9 16.0 18.7 46.6   Manualized ve 11.0 14.4 19.4 18.4   11.2 14.7 19.6 18.6   Co   1.0 1.0 1.0 1.0	Last month YTD 1Y 3Y 5Y   6.8 16.6 19.2 47.1 75.4   6.9 16.0 18.7 46.6 68.8   Annualized volatility (%)   11.0 14.4 19.4 18.4 21.8   11.2 14.7 19.6 18.6 22.0   Correlation   1.0 1.0 1.0 1.0   Beta	Last month YTD 1Y 3Y 5Y Last month   6.8 16.6 19.2 47.1 75.4 N/A   6.9 16.0 18.7 46.6 68.8 N/A   Annualized volatility (%)   Last month   11.0 14.4 19.4 18.4 21.8 N/A   11.2 14.7 19.6 18.6 22.0 N/A   Correlation   1.0 1.0 1.0 1.5 Beta	Last month YTD 1Y 3Y 5Y Last month YTD   6.8 16.6 19.2 47.1 75.4 N/A N/A   6.9 16.0 18.7 46.6 68.8 N/A N/A   Annualized volatility (%) Annualized volatility (%) Annualized volatility (%) N/A N/A   11.0 14.4 19.4 18.6 22.0 N/A N/A   11.2 14.7 19.6 18.6 22.0 N/A N/A   11.2 14.7 19.6 18.6 21.0 N/A N/A   11.0 14.0 10.0 1.0 1.0 1.1 N/A	Last month YTD 1Y 3Y 5Y Last month YTD 1Y   6.8 16.6 19.2 47.1 75.4 N/A N/A 19.4   6.9 16.0 18.7 46.6 68.8 N/A N/A 19.4   Manualized volatility (%) Annualized volatility (%) Annualized volatility (%) Annualized volatility (%) Annualized volatility (%)   11.0 14.4 19.4 18.6 22.0 N/A N/A 0.8   11.2 14.7 19.6 18.6 22.0 N/A N/A 0.7   Correlation   1.0 1.0 1.0 1.5 1.1 1.1   Beta Annuality Annuality Annuality Annuality	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y   6.8 16.6 19.2 47.1 75.4 N/A N/A 19.4 13.8   6.9 16.0 18.7 46.6 68.8 N/A N/A 19.4 13.8   Annualized volatility (%) Annualized volatility (%) Annualized Shar   11.0 14.4 19.4 18.4 21.8 N/A N/A 0.8 0.7   11.2 14.7 19.6 18.6 22.0 N/A N/A 0.7 0.7   Correlation Tracking   1.0 1.0 1.0 1.5 1.1 1.1 1.4   Beta Annualized informa

<sup>1</sup> For information on data calculation, please refer to STOXX <u>calculation reference guide</u> <sup>2</sup> Based on EURIBOR1M

<sup>2</sup> Based on EURIBOR1M



(USD, gross return), all data as of Jun. 30, 2023

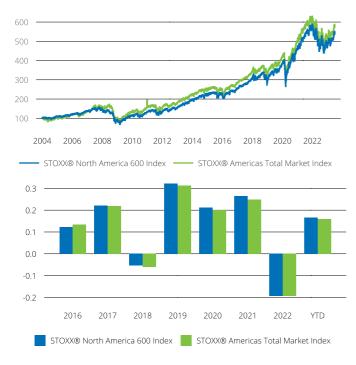
STOXX Ltd. is part of Qontigo

# **BROAD INDICES** STOXX® NORTH AMERICA 600 INDEX

### Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX North America 600 Index	29.1	20.7	23.0	20.3	0.1	2.1	2.5	17.8
STOXX Americas Total Market Index	-0.6	20.4	20.9	19.2	0.1	2.1	2.1	15.2

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



## Methodology

The Global 1800 Index is a combination of the 600 largest stocks measured by free-float market cap of the following regions: Europe, the Americas, Asia/Pacific. The STOXX North America 600 comprises the 600 largest stocks from the STOXX North America TMI. The STOXX Asia/Pacific 600 comprises the 600 largest stocks from the STOXX Asia/Pacific TMI. The EURO STOXX and STOXX Nordic indices are derived from the STOXX Europe 600 Index. 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	CH0147787276	SXA1GR		
Gross Return	EUR	CH0147787276	SXA1GR		
Net Return	EUR	CH0111485154	SXA1R	SXA1R INDEX	.SXA1R
Net Return	EUR	CH0111485154	SXA1R	SXA1R INDEX	.SXA1R
Price	EUR	CH0111485147	SXA1E	SXA1E INDEX	.SXA1E
Price	EUR	CH0111485147	SXA1E	SXA1E INDEX	.SXA1E
Gross Return	USD	CH0147789835	SXA1GV		
Gross Return	USD	CH0147789835	SXA1GV		
Net Return	USD	CH0111485162	SXA1V	SXA1V INDEX	.SXA1V
Net Return	USD	CH0111485162	SXA1V	SXA1V INDEX	.SXA1V

### **Ouick facts**

Quick Tuoto	
Weighting	Free-float market cap
Cap factor	20% for Global, Europe, North America, Asia/Pacific and Eurozone;
No. of components	600 for the three regional indices; 1,800 for the combined index;
Review frequency	Quarterly (Mar., Jun., Sep., Dec.)
To learn more about the in see our data vendor code	ception date, currency versions, calculation hours and historical values, please sheet.

nplete list available here: www.stoxx.com/data/vendor codes.html

### CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

### DISCLAIMER

STOXX, Deutsche Börse Group and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, Deutsche Börse Group and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, Deutsche Börse Group or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Börse Group or their licensors, research partners or data providers.

#### BACKTESTED PERFORMANCE

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

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return <sup>4</sup> STOXX data from Jan. 02, 2004 to Jun. 30, 2023

# BROAD INDICES STOXX® NORTH AMERICA 600 INDEX

## Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)	
Apple Inc.	Technology	United States	7.27	
Microsoft Corp.	Technology	United States	6.34	
Amazon.com Inc.	Retail	United States	3.02	
NVIDIA Corp.	Technology	United States	2.61	
TESLA	Automobiles & Parts	United States	1.81	
ALPHABET CLASS C	Technology	United States	1.78	
META PLATFORMS CLASS A	Technology	United States	1.59	
UnitedHealth Group Inc.	Health Care	United States	1.12	
Berkshire Hathaway Inc. Cl B	Financial Services	United States	1.11	
Exxon Mobil Corp.	Energy	United States	1.09	

 $^{\rm 5}$  Based on the composition as of Jun. 30, 2023