

# EURO STOXX® BASIC RESOURCES INDEX

## Index description

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 20 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available:

Technology, Telecommunications, Health Care, Banks, Financial Services, Insurance, Real Estate, Automobiles and Parts, Consumer Products and Services, Media, Retail, Travel and Leisure, Food, Beverage and Tobacco, Personal Care, Drug and Grocery Stores, Construction and Materials, Industrial Goods and Services, Basic Resources, Chemicals, Energy, 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

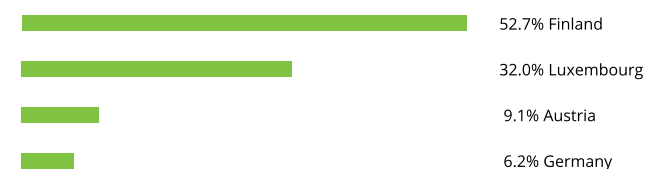
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Basic Resources Index	56.4	43.6	8.7	7.1	15.9	2.7	36.4	6.2	4.4
EURO STOXX Index	7,817.4	5,544.9	19.1	7.7	291.6	1.7	5.3	0.0	2.9

## 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
EURO STOXX Basic Resources Index	3.2	-6.9	5.8	35.8	-21.9	N/A	N/A	5.8	10.8	-4.9
EURO STOXX Index	6.2	17.4	29.0	36.0	27.7	N/A	N/A	29.3	10.9	5.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO STOXX Basic Resources Index	24.0	24.9	29.2	29.9	31.5	N/A	N/A	-0.0	0.3	-0.2
EURO STOXX Index	15.0	18.9	22.7	21.9	22.6	N/A	N/A	1.0	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Basic Resources Index	0.7	0.8	0.8	0.8	0.8	16.5	15.6	16.4	18.5	18.8
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Basic Resources Index	1.2	1.0	1.1	1.1	1.1	-2.1	-3.0	-1.2	0.0	-0.5

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

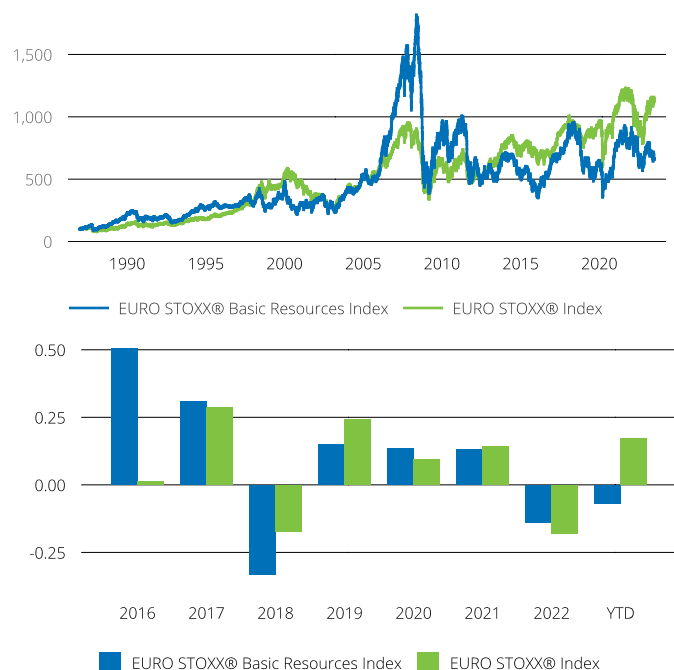
(USD, net return), all data as of Jun. 30, 2023

## SUPERSECTOR INDICES

## EURO STOXX® BASIC RESOURCES 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
EURO STOXX Basic Resources Index	5.5	8.6	5.5	8.6	0.6	1.8	0.4	0.4
EURO STOXX Index	15.5	12.4	13.7	12.1	1.6	3.1	1.0	5.7

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

## 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	CH0102630875	SXPGT		
Gross Return EUR	CH0102630875	SXPGT		
Net Return EUR	EU0009658251	SXPT	SXPT INDEX	.SXPT
Net Return EUR	EU0009658251	SXPT	SXPT INDEX	.SXPT
Price EUR	EU0009658244	SXPE	SXPE INDEX	.SXPE
Price EUR	EU0009658244	SXPE	SXPE INDEX	.SXPE
Net Return USD	EU0009659093	SXPU	SXPU INDEX	.SXPU
Net Return USD	EU0009659093	SXPU	SXPU INDEX	.SXPU
Price USD	EU0009659085	SXPK	SXPK INDEX	.SXPK
Price USD	EU0009659085	SXPK	SXPK INDEX	.SXPK

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 cap
Cap factor	None except for the STOXX Europe 600 Supersectors, where the
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.

## CONTACT DETAILS

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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 a wide range of customization, 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 Dec. 31, 1986 to Jun. 30, 2023

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

## EURO STOXX® BASIC RESOURCES INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
UPM KYMMENE	Basic Resources	Finland	36.41
ARCELORMITTAL	Basic Resources	Luxembourg	32.01
STORA ENSO R	Basic Resources	Finland	16.27
VOESTALPINE	Basic Resources	Austria	9.13
AURUBIS	Basic Resources	Germany	6.18
null	Oil & Gas	null	null
null	Oil & Gas	null	null
null	Oil & Gas	null	null
null	Oil & Gas	null	null
null	Oil & Gas	null	null

<sup>5</sup> Based on the composition as of Jun. 30, 2023

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