STOXX® GLOBAL 1800 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

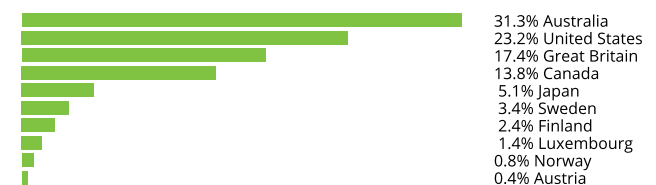»Component capping ensures that no component can dominate the index

Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global 1800 Basic Resources Index	981.4	888.9	15.1	7.5	139.1	1.4	15.6	0.2	3.6
STOXX Global 1800 Index	57,683.7	52,286.5	29.0	10.2	2,660.8	1.3	5.1	0.0	2.7

Supersector weighting (top 10)

100.0% Basic Resources

Country weighting

31.3% Australia
23.2% United States
17.4% Great Britain
13.8% Canada
5.1% Japan
3.4% Sweden
2.4% Finland
1.4% Luxembourg
0.8% Norway
0.4% Austria

Risk and return figures[1]

Index returns				Return (%)					Annualized return (%)	
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 1800 Basic Resources Index	5.5	-0.8	11.3	56.9	63.7	N/A	N/A	11.4	16.3	10.5
STOXX Global 1800 Index	3.7	12.5	14.1	45.3	67.3	N/A	N/A	14.3	13.4	11.0
Index volatility and risk				Annualized volatility (%)					Annualized Sharpe ratio[2]	
STOXX Global 1800 Basic Resources Index	17.1	17.0	20.3	20.3	22.0	N/A	N/A	0.3	0.8	0.5
STOXX Global 1800 Index	8.8	11.7	14.8	14.5	17.6	N/A	N/A	0.7	0.9	0.6
Index to benchmark				Correlation					Tracking error (%)	
STOXX Global 1800 Basic Resources Index	0.6	0.5	0.5	0.5	0.6	13.3	15.0	18.4	18.8	17.8
Index to benchmark				Beta					Annualized information ratio	
STOXX Global 1800 Basic Resources Index	1.2	0.7	0.6	0.6	0.8	1.5	-1.7	-0.2	0.1	-0.1

[1] For information on data calculation, please refer to STOXX calculation reference guide.
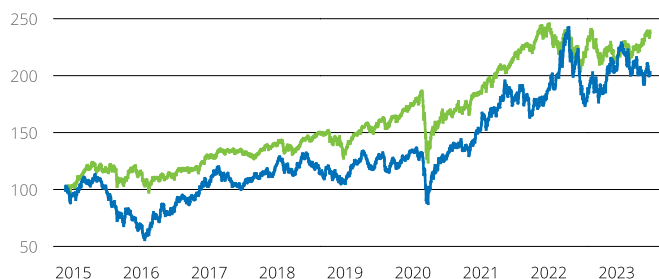[2] Based on EURIBOR1M

(EUR, gross return), all data as of Jun. 30, 2023
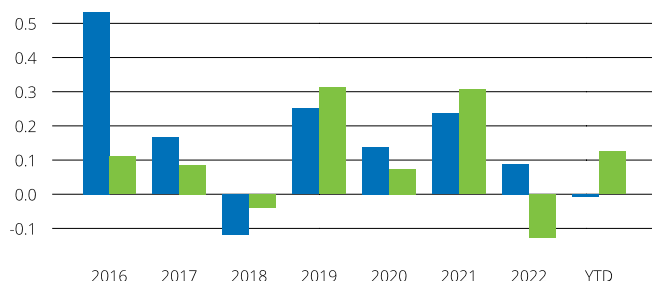
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Fundamentals (for last 12 months)

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 Global 1800 Basic Resources Index	9.2	12.9	8.8	12.8	1.8	5.2	1.0	5.2
STOXX Global 1800 Index	23.7	18.3	19.7	18.0	0.1	2.5	1.9	10.8

Performance and annual returns[4]

— STOXX® Global 1800 Basic Resources Index — STOXX® Global 1800 Index

■ STOXX® Global 1800 Basic Resources Index ■ STOXX® Global 1800 Index

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	CH0258404547	SXW1BAGR		.SXW1BAGR
Net Return	EUR	CH0111515158	SXW1BASR	SXW1BASR INDEX	.SXW1BASR
Price	EUR	CH0111515133	SXW1BASE	SXW1BASE INDEX	.SXW1BASE
Gross Return	USD	CH0258404745	SXW1BAGV		.SXW1BAGV
Net Return	USD	CH0111515166	SXW1BASV	SXW1BASV INDEX	.SXW1BASV
Price	USD	CH0111515141	SXW1BAS	SXW1BAS INDEX	.SXW1BAS
Price	USD	CH0111515141	SXW1BAS	SXW1BAS INDEX	.SXW1BAS

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
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.

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.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Nov. 19, 2014 to Jun. 30, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
BHP GROUP LTD.	Basic Resources	Australia	15.64
RIO TINTO	Basic Resources	Great Britain	7.01
GLENCORE PLC	Basic Resources	Great Britain	5.96
Freeport-McMoRan	Basic Resources	United States	5.90
Nucor Corp.	Basic Resources	United States	4.26
ANGLO AMERICAN	Basic Resources	Great Britain	3.64
NEWMONT	Basic Resources	United States	3.49
Fastenal Co.	Basic Resources	United States	3.47
Barrick Gold Corp.	Basic Resources	Canada	3.08
Rio Tinto Ltd.	Basic Resources	Australia	2.92

[5] Based on the composition as of Jun. 30, 2023