

# STOXX® GLOBAL 1800 AUTOMOBILES & PARTS 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

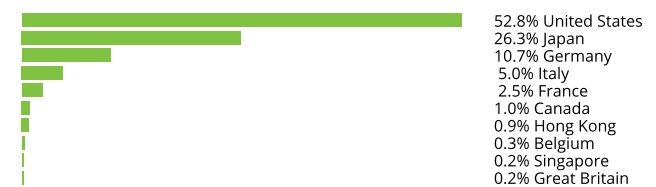
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global 1800 Automobiles & Parts Index	1,747.9	1,391.2	29.0	9.8	561.2	1.4	40.3	0.1	6.6
STOXX Global 1800 Index	59,490.8	53,924.1	30.0	10.4	2,655.1	0.4	4.9	0.0	3.1

## 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
STOXX Global 1800 Automobiles & Parts Index	7.5	24.5	-12.1	65.4	35.6	N/A	N/A	-12.2	18.4	6.4
STOXX Global 1800 Index	-1.2	8.1	2.0	34.8	43.5	N/A	N/A	2.0	10.5	7.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Global 1800 Automobiles & Parts Index	19.0	27.6	31.6	31.0	28.2	N/A	N/A	-0.5	0.5	0.2
STOXX Global 1800 Index	10.6	12.4	17.9	16.0	18.1	N/A	N/A	-0.0	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 1800 Automobiles & Parts Index	0.8	0.7	0.7	0.7	0.7	12.5	21.6	22.3	22.6	19.9
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 1800 Automobiles & Parts Index	1.4	1.5	1.3	1.4	1.1	7.6	1.6	-0.6	0.3	-0.0

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

<sup>2</sup> Based on EURIBOR1M

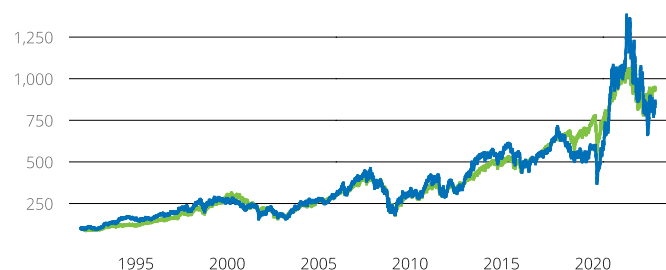
(USD, net return), all data as of May 31, 2023

## SUPERSECTOR INDICES

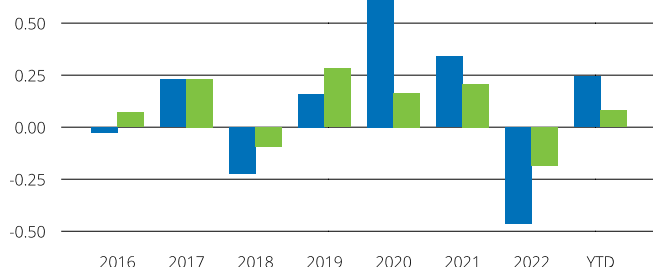
## STOXX® GLOBAL 1800 AUTOMOBILES &amp; PARTS INDEX

## 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 Global 1800 Automobiles & Parts Index	14.9	12.2	13.4	11.5	1.4	1.2	0.7	24.3
STOXX Global 1800 Index	22.3	17.2	18.6	16.9	0.1	1.7	1.8	6.0

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

— STOXX® Global 1800 Automobiles & Parts Index — STOXX® Global 1800 Index



■ STOXX® Global 1800 Automobiles & Parts 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	CH0258404521	SXW1ATGR		.SXW1ATGR
Net Return EUR	CH0111515075	SXW1ATOR	SXW1ATOR INDEX	.SXW1ATOR
Price EUR	CH0111515059	SXW1ATOE	SXW1ATOE INDEX	.SXW1ATOE
Gross Return USD	CH0258404729	SXW1ATGV		.SXW1ATGV
Net Return USD	CH0111515083	SXW1ATOV	SXW1ATOV INDEX	.SXW1ATOV
Price USD	CH0111515067	SXW1ATO	SXW1ATO INDEX	.SXW1ATO
Price USD	CH0111515067	SXW1ATO	SXW1ATO INDEX	.SXW1ATO

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, 1991 to May 31, 2023

(USD, net return), all data as of May 31, 2023

## STOXX® GLOBAL 1800 AUTOMOBILES &amp; PARTS INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
TESLA	Automobiles & Parts	United States	40.34
Toyota Motor Corp.	Automobiles & Parts	Japan	12.20
MERCEDES-BENZ GROUP	Automobiles & Parts	Germany	4.20
Ford Motor Co.	Automobiles & Parts	United States	3.41
GENERAL MOTORS	Automobiles & Parts	United States	3.25
Honda Motor Co. Ltd.	Automobiles & Parts	Japan	3.21
STELLANTIS	Automobiles & Parts	Italy	2.54
BMW	Automobiles & Parts	Germany	2.50
FERRARI	Automobiles & Parts	Italy	2.42
Denso Corp.	Automobiles & Parts	Japan	2.38

<sup>5</sup> Based on the composition as of May 31, 2023

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