

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
- » 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

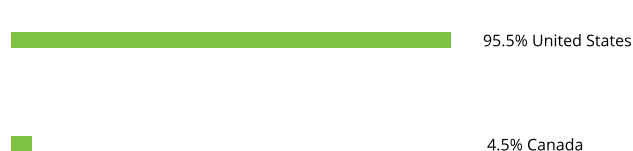
Descriptive statistics

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	36,839.4	35,346.8	58.9	25.5	2358.4	6.8	6.7	0.0	3.4
STOXX Americas Total Market Index	44,618.2	41,548.7	13.6	2.2	2,331.0	0.0	5.6	0.0	2.9

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX North America 600 Index	8.0	-18.7	-16.5	32.5	61.7	N/A	N/A	-16.5	10.0	10.2
STOXX Americas Total Market Index	8.1	-18.4	-16.8	30.0	56.0	N/A	N/A	-16.8	9.2	9.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX North America 600 Index	28.2	24.6	23.2	25.0	21.5	N/A	N/A	-0.8	0.4	0.5
STOXX Americas Total Market Index	28.0	24.7	23.3	25.3	21.6	N/A	N/A	-0.8	0.4	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX North America 600 Index	1.0	1.0	1.0	1.0	1.0	1.3	1.2	1.2	1.6	1.4
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX North America 600 Index	1.0	1.0	1.0	1.0	1.0	-0.7	-0.4	0.2	0.4	0.5

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

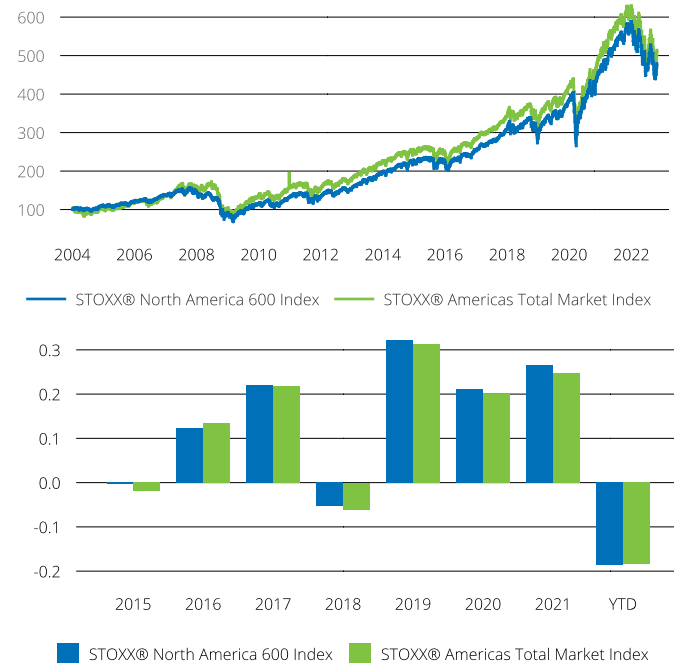
(USD, gross return), all data as of Oct. 31, 2022

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STOXX® NORTH AMERICA 600 INDEX

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 North America 600 Index	22.7	17.8	19.3	16.8	0.1	1.3	2.4	22.9
STOXX Americas Total Market Index	22.4	17.7	17.6	15.9	0.1	1.3	2.1	19.6

Performance and annual returns⁴

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

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

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 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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Jan. 02, 2004 to Oct. 31, 2022

(USD, gross return), all data as of Oct. 31, 2022

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	6.67
Microsoft Corp.	Technology	United States	4.96
Amazon.com Inc.	Retail	United States	2.69
TESLA	Automobiles & Parts	United States	1.70
ALPHABET CLASS C	Technology	United States	1.70
UnitedHealth Group Inc.	Health Care	United States	1.49
Exxon Mobil Corp.	Energy	United States	1.32
Johnson & Johnson	Health Care	United States	1.31
Berkshire Hathaway Inc. Cl B	Financial Services	United States	1.09
JPMorgan Chase & Co.	Banks	United States	1.06

⁵ Based on the composition as of Oct. 31, 2022