

STOXX DEVELOPED MARKETS 2400

Index description

STOXX global benchmark indices provide a broad yet liquid representation of different regions and countries.

The indices are derived from their respective Total Market Index (TMI). They are weighted according to free-float market cap and cover about 95% of the free-float market cap of the relevant region or country.

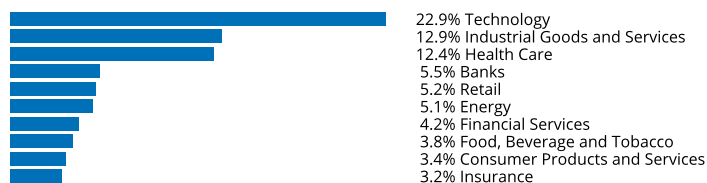
Key facts

- » Broad and liquid benchmarks for market regions and countries worldwide
- » Broad number of components
- » Serve as benchmarks for their respective regions/actively managed funds
- » Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage

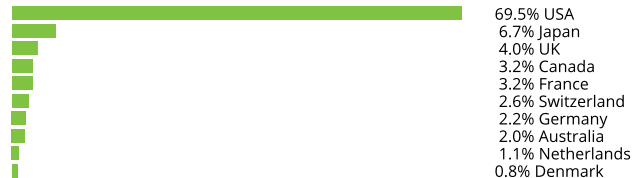
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Developed Markets 2400	67,133.6	60,964.2	25.4	7.4	2811.7	1.3	4.6	0.0	2.9
STOXX Developed Markets Total Market	73,607.5	65,516.1	9.5	1.2	2,811.7	0.0	4.3	0.0	2.5

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 Developed Markets 2400	-2.5	15.7	15.6	27.6	49.7	N/A	N/A	15.7	8.5	8.5
STOXX Developed Markets Total Market	-2.5	24.4	15.2	27.2	47.7	N/A	N/A	15.3	8.4	8.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Developed Markets 2400	N/A	N/A	16.0	15.9	18.5	N/A	N/A	0.7	0.5	0.4
STOXX Developed Markets Total Market	N/A	N/A	15.9	15.9	18.5	N/A	N/A	0.7	0.5	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Developed Markets 2400	1.0	1.0	1.0	1.0	1.0	0.3	0.4	0.4	0.5	0.5
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Developed Markets 2400	1.0	1.0	1.0	1.0	1.0	1.6	0.5	0.8	0.2	0.6

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

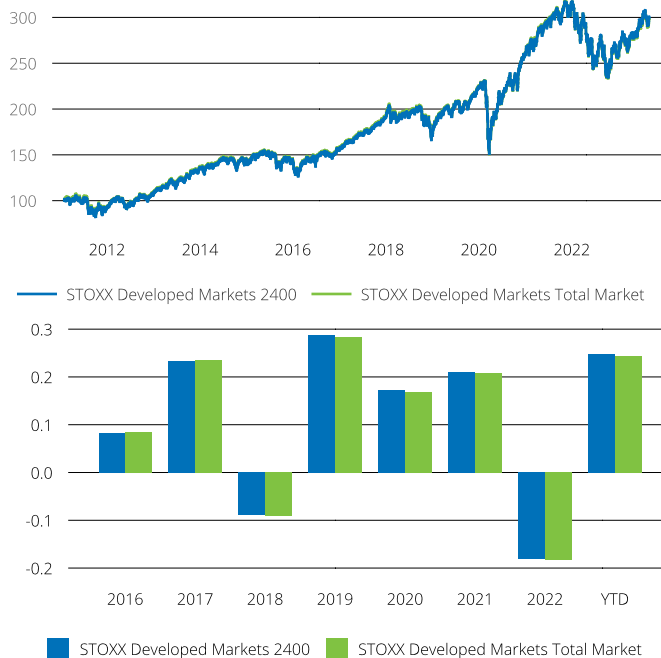
(USD, gross return), all data as of Aug. 31, 2023

BENCHMARK INDICES

STOXX DEVELOPED MARKETS 2400

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 Developed Markets 2400	21.1	17.8	18.5	17.2	0.1	2.5	1.9	10.2
STOXX Developed Markets Total Market	18.0	14.8	15.1	14.1	0.1	2.5	1.5	0.2

Performance and annual returns⁴

Methodology

The universe is the relevant Total Market Index (TMI). All stocks in the index universe are ranked by free-float market cap to produce the index selection list. Target coverage: 95% of the free-float market cap of the index universe. The detailed methodology including the calculation formula can be found in our rulebook : www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return USD	CH0149412550	EDD24BGV	EDD24GV INDEX	.EDD24GV
Price EUR	CH0149412584	EDD24BP	EDD24P INDEX	.EDD24P
Price USD	CH0149412592	EDD24BL	EDD24L INDEX	.EDD24L
Net Return EUR	CH0149412568	EDD24BR	EDD24R INDEX	.EDD24R
Net Return USD	CH0149412576	EDD24BV	EDD24V INDEX	.EDD24V
Gross Return EUR	CH0149412543	EDD24BGR	EDD24GR INDEX	.EDD24GR

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

Quick facts

Weighting	Free-float market cap
Cap factor	20%
No. of components	Fixed component (exact number indicated in index name)
Review frequency	Quarterly, in 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. 31, 2011 to Aug. 31, 2023

(USD, gross return), all data as of Aug. 31, 2023

BENCHMARK INDICES

STOXX DEVELOPED MARKETS 2400

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	4.61
Microsoft Corp.	Technology	USA	4.00
Amazon.com Inc.	Retail	USA	2.09
NVIDIA Corp.	Technology	USA	1.99
ALPHABET CLASS C	Technology	USA	1.32
TESLA	Automobiles and Parts	USA	1.17
META PLATFORMS CLASS A	Technology	USA	1.08
Eli Lilly & Co.	Health Care	USA	0.77
Berkshire Hathaway Inc. Cl B	Financial Services	USA	0.77
Exxon Mobil Corp.	Energy	USA	0.74

⁵ Based on the composition as of Aug. 31, 2023