

STOXX EUROPE 600 INDUSTRY INDUSTRIALS 30-15

Index description

The STOXX Europe 600 Industrials 30-15 Index is a market cap weighted index designed to represent the performance of securities from the STOXX Europe 600 Index that belong to the Industrials Industry. All securities in the index are classified in the Industrials Industry as per the Industry Classification Benchmark (ICB). Companies are subject to quarterly 30-15 capping, whereas the largest company is capped at 30% and the remaining companies are capped at 15%.

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.

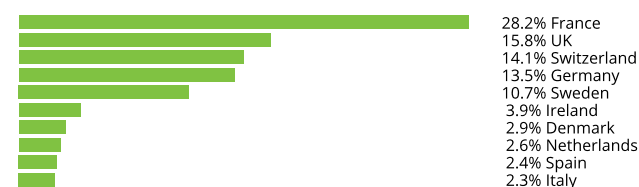
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Industry Industrials 30-15	2,090.2	1,734.4	13.1	6.0	112.9	2.0	6.5	0.1	4.4
STOXX Europe 600	13,545.5	10,632.0	17.7	6.4	321.7	1.6	3.0	0.0	3.4

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 Europe 600 Industry Industrials 30-15	-6.4	17.1	29.8	25.0	33.6	N/A	N/A	30.1	7.8	6.0
STOXX Europe 600	-4.0	20.1	23.1	24.2	30.3	N/A	N/A	23.3	7.5	5.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Industry Industrials 30-15	N/A	N/A	24.3	23.7	25.3	N/A	N/A	0.9	0.3	0.2
STOXX Europe 600	N/A	N/A	19.5	19.5	20.5	N/A	N/A	0.9	0.3	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Industry Industrials 30-15	0.9	0.9	1.0	1.0	1.0	7.7	7.5	7.8	7.2	7.7
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Industry Industrials 30-15	1.1	1.2	1.2	1.2	1.2	-3.6	0.8	0.8	0.1	0.2

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

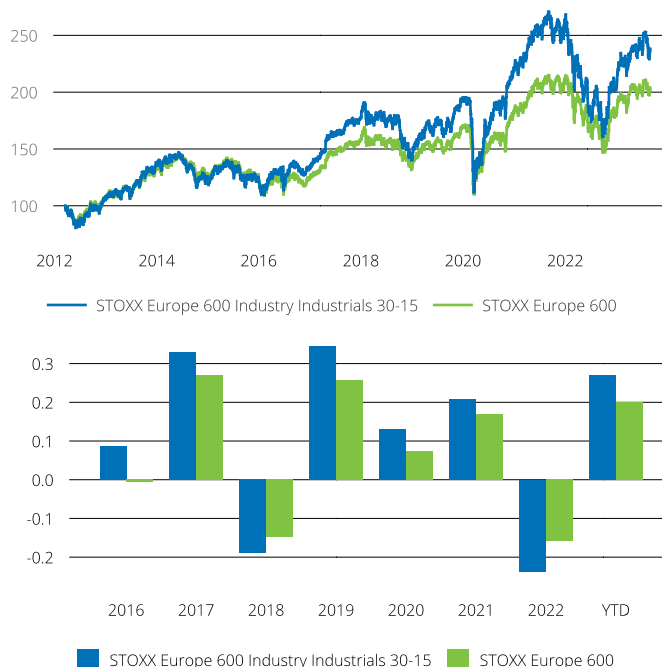
(USD, gross return), all data as of Aug. 31, 2023

INDUSTRY INDICES

STOXX EUROPE 600 INDUSTRY INDUSTRIALS 30-15

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 Europe 600 Industry Industrials 30-15	17.3	16.2	16.9	16.1	2.8	3.2	1.2	6.1
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	4.0	1.2	11.3

Performance and annual returns⁴

Methodology

The STOXX Europe 600 Industrials 30-15 Index is a market cap weighted index designed to represent the performance of securities from the STOXX Europe 600 Index that belong to the Industrials Industry. All securities in the index are classified in the Industrials Industry as per the Industry Classification Benchmark (ICB). Companies are subject to quarterly 30-15 capping, whereas the largest company is capped at 30% and the remaining companies are capped at 15%.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH1169657058	S60050CR	S60050CR INDEX	.S60050CR
Gross Return EUR	CH1169657066	S60050CG	S60050CG INDEX	.S60050CG
Price EUR	CH1169657074	S60050CP		.S60050CP
Net Return USD	CH1169657033	S60050CV		.S60050CV
Gross Return USD	CH1169657041	S60050CX		.S60050CX
Price USD	CH1169657082	S60050CL		.S60050CL

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

Quick facts

Weighting	Free-float market capitalization
Cap factor	The largest company is capped at 30% and the remaining
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 on March. 19, 2012
History	Available from March. 19, 2012
Inception date	August. 30, 2022

To learn more about the inception date, the currency, the 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 customization in almost unlimited forms for example 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 Mar. 19, 2012 to Aug. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
SIEMENS	Industrial Goods and Services	Germany	6.51
SCHNEIDER ELECTRIC	Industrial Goods and Services	France	5.67
AIRBUS	Industrial Goods and Services	France	4.97
VINCI	Construction and Materials	France	3.80
SAFRAN	Industrial Goods and Services	France	3.52
ABB	Industrial Goods and Services	Switzerland	3.50
DEUTSCHE POST	Industrial Goods and Services	Germany	2.66
CRH	Construction and Materials	Ireland	2.50
SIKA	Construction and Materials	Switzerland	2.39
BAE SYSTEMS	Industrial Goods and Services	UK	2.25

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