

STOXX EUROPE 600 INDUSTRY BASIC MATERIALS 30-15

Index description

The STOXX Europe 600 Basic Materials 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 Basic Materials Industry. All securities in the index are classified in the Basic Materials 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.

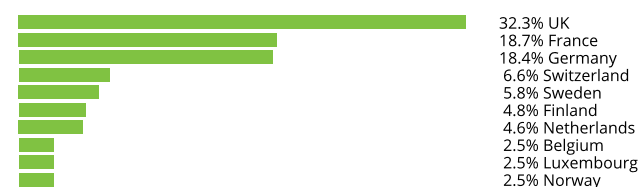
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Industry Basic Materials 30-15	599.6	498.4	12.5	6.1	87.4	1.7	17.5	0.3	1.8
STOXX Europe 600	12,480.3	9,795.9	16.3	5.9	296.4	1.5	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 Basic Materials 30-15	-3.3	0.1	7.5	36.9	52.4	N/A	N/A	7.5	11.1	8.9
STOXX Europe 600	-2.5	17.0	14.1	36.8	39.7	N/A	N/A	14.2	11.1	7.0
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 Basic Materials 30-15	N/A	N/A	19.0	19.8	22.3	N/A	N/A	0.2	0.5	0.4
STOXX Europe 600	N/A	N/A	14.0	15.6	18.0	N/A	N/A	0.7	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Industry Basic Materials 30-15	0.8	0.8	0.8	0.8	0.9	8.2	11.0	10.6	10.7	10.3
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Industry Basic Materials 30-15	1.1	1.2	1.1	1.1	1.1	-1.1	-1.4	-0.5	0.0	0.2

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

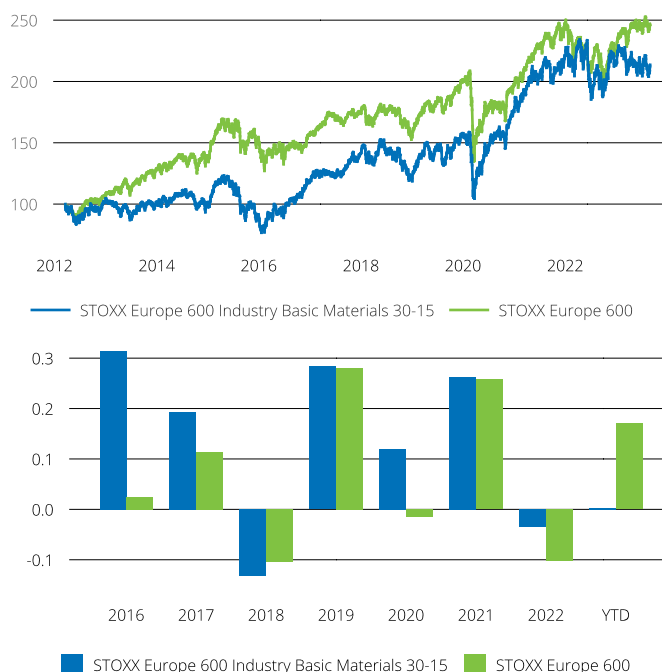
(EUR, gross return), all data as of Aug. 31, 2023

INDUSTRY INDICES

STOXX EUROPE 600 INDUSTRY BASIC MATERIALS 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 Basic Materials 30-15	14.4	12.3	11.6	12.2	1.4	5.0	0.7	1.1
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	3.7	1.2	11.3

Performance and annual returns⁴

Methodology

The STOXX Europe 600 Basic Materials 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 Basic Materials Industry. All securities in the index are classified in the Basic Materials 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	CH1169656936	S60055CR	S60055CR INDEX	.S60055CR
Gross Return EUR	CH1169656944	S60055CG	S60055CG INDEX	.S60055CG
Price EUR	CH1169656951	S60055CP		.S60055CP
Net Return USD	CH1169656910	S60055CV		.S60055CV
Gross Return USD	CH1169656928	S60055CX		.S60055CX
Price USD	CH1169656969	S60055CL		.S60055CL

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

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
AIR LIQUIDE	Chemicals	France	17.53
RIO TINTO	Basic Resources	UK	12.25
GLENCORE PLC	Basic Resources	UK	10.09
BASF	Chemicals	Germany	8.39
ANGLO AMERICAN	Basic Resources	UK	6.12
GIVAUDAN	Chemicals	Switzerland	4.91
UPM KYMMENE	Basic Resources	Finland	3.39
AKZO NOBEL	Chemicals	Netherlands	2.57
ARCELORMITTAL	Basic Resources	Luxembourg	2.53
SYMRISE	Chemicals	Germany	2.43

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