

STOXX EUROPE LARGE 200

Index description

The STOXX Size indices have a fixed number of components and are designed to provide a broad yet liquid representation of large, mid and small caps in their respective regions or countries. The total number of index components is indicated in the index name. Each size segment contains a third of the total number, meaning that each size segment has an equal number of stocks. For example, the STOXX Europe 600 Size Index contains 200 large, 200 mid and 200 small stocks.

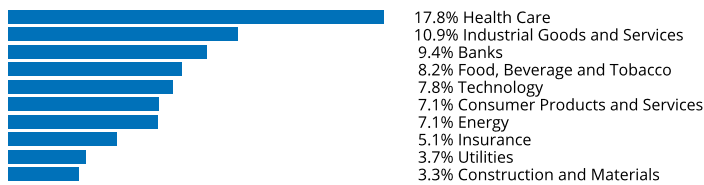
Key facts

- » Transparent and rules-based methodology
- » Buffer rule applied on parent index level aims to reduce turnover
- » Weighted by free-float market cap
- » Serves as an underlying for a variety of financial products such as options, futures and ETFs

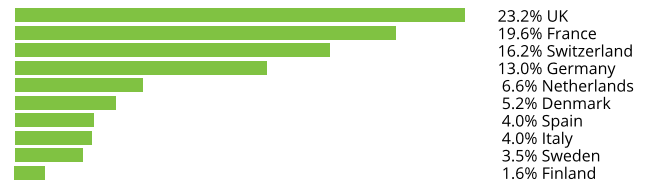
Descriptive statistics

| 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 Large 200 | 9,715.2 | 7,985.7 | 39.9 | 23.3 | 296.4 | 7.2 | 3.7 | 0.1 | 3.5 |
| 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 Large 200 | -2.4 | 11.4 | 15.1 | 41.5 | 46.4 | N/A | N/A | 15.2 | 12.4 | 8.0 |
| 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 | | | | |
| STOXX Europe Large 200 | N/A | N/A | 13.5 | 15.3 | 17.8 | N/A | N/A | 0.8 | 0.7 | 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 (%) | | | | |
| STOXX Europe Large 200 | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 0.8 | 1.1 | 1.3 | 1.1 | 1.2 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe Large 200 | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.7 | 0.6 | 0.6 | 0.9 | 0.7 |

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

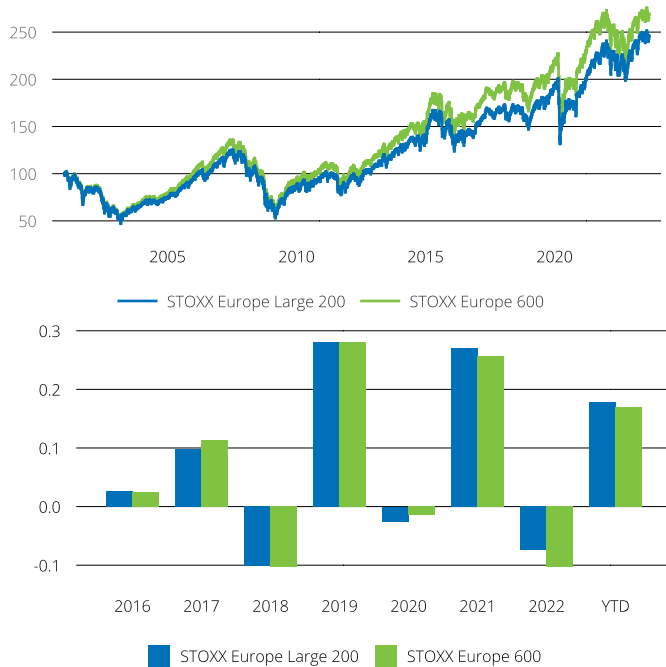
(EUR, gross return), all data as of Aug. 31, 2023

SIZE INDICES

STOXX EUROPE LARGE 200

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 Large 200 | 13.1 | 12.2 | 12.1 | 12.0 | 1.9 | 3.7 | 1.3 | 9.4 |
| STOXX Europe 600 | 13.9 | 12.3 | 12.3 | 12.1 | 1.8 | 3.7 | 1.2 | 11.3 |

Performance and annual returns⁴

Methodology

Example: STOXX Europe 600 Size Index

Stocks in the relevant benchmark index (STOXX Europe 600) are ranked according to their free-float market cap. For the large index, the largest 200 stocks are selected, for the mid, the next ranked 200 and for the small, the last ranked 200 stocks. 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 | |
|--------------|------|--------------|-----------|-------------|----------|
| Price | EUR | CH0009041895 | LCXP | LCXP INDEX | .LCXP |
| Net Return | EUR | CH0009042083 | LCXR | LCXR INDEX | .LCXR |
| Price | USD | CH0009042059 | LCXL | LCXL INDEX | .LCXL |
| Net Return | USD | CH0009042174 | LCXV | LCXV INDEX | .LCXV |
| Gross Return | EUR | CH0102792170 | LCXGR | LCXGR INDEX | .LCXGR |
| Gross Return | USD | CH0357986923 | SXELGGV | | .SXELGGV |

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

Quick facts

| | |
|-------------------|---|
| Weighting | Free-float market cap |
| Cap factor | 20% on a component level for Europe, Eurozone and Eastern |
| No. of components | Fixed for each segment |
| Review frequency | Quarterly (March, June, September, December) |

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, 2001 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 (%) |
|--------------------|--------------------------------|----------------|-------------------|
| NESTLE | Food, Beverage and Tobacco | Switzerland | 3.71 |
| NOVO NORDISK B | Health Care | Denmark | 3.47 |
| ASML HLDG | Technology | Netherlands | 3.07 |
| LVMH MOET HENNESSY | Consumer Products and Services | France | 2.54 |
| SHELL | Energy | UK | 2.44 |
| NOVARTIS | Health Care | Switzerland | 2.43 |
| ASTRAZENECA | Health Care | UK | 2.42 |
| ROCHE HLDG P | Health Care | Switzerland | 2.39 |
| TOTALENERGIES | Energy | France | 1.81 |
| SAP | Technology | Germany | 1.75 |

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