

# 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.

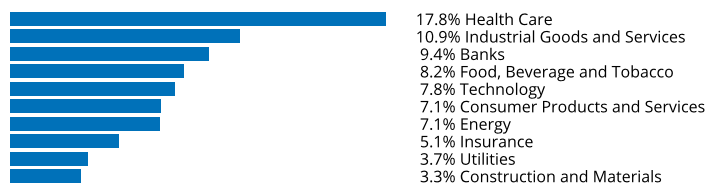
## Key facts

- » 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

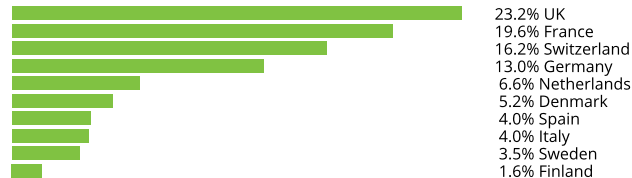
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe Large 200	10,544.4	8,667.3	43.3	25.3	321.7	7.8	3.7	0.1	3.5
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 figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Large 200	-3.9	12.7	23.5	26.3	32.6	N/A	N/A	23.7	8.2	5.9
STOXX Europe 600	-4.1	19.1	22.4	22.1	26.7	N/A	N/A	22.6	6.9	4.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Europe Large 200	N/A	N/A	18.9	19.1	20.3	N/A	N/A	1.0	0.4	0.3
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 (%)				
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	0.5	0.6	0.9	0.7

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

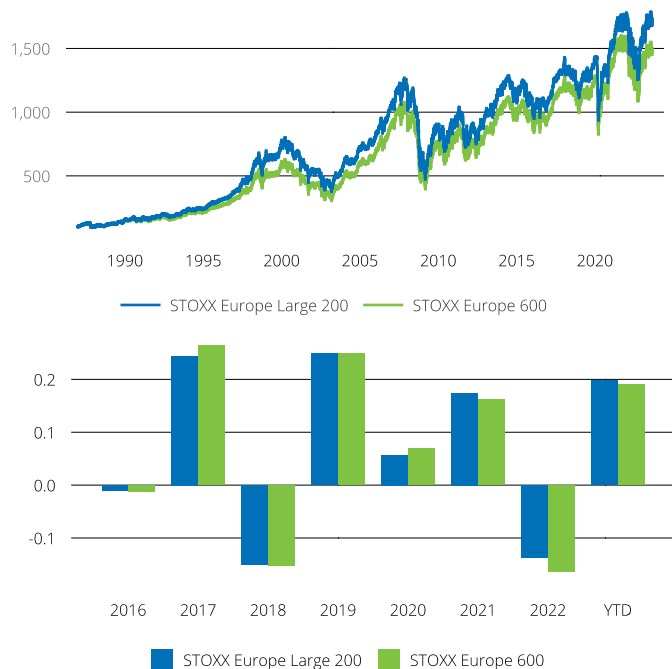
(USD, net return), all data as of Aug. 31, 2023

## SIZE INDICES

## STOXX EUROPE LARGE 200

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	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	3.3	1.3	9.4
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	3.2	1.2	11.3

Performance and annual returns<sup>4</sup>

## 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](http://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](http://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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 31, 1986 to Aug. 31, 2023

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

## STOXX EUROPE LARGE 200

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
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

<sup>5</sup> Based on the composition as of Aug. 31, 2023

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