

STOXX GLOBAL 3000 EX GERMANY

Index description

STOXX calculates several ex region, ex country and ex sector indices. This means that from the main index a specific region, country or sector is excluded. The sector classification is based on ICB Classification (www.icbenchmark.com.) Some examples:

- a) Blue-chip ex sector: the EURO STOXX 50 ex Financial Index excludes all companies assigned to the ICB code 8000
- b) Benchmark ex region: the STOXX Global 1800 ex Europe Index excludes all companies from Europe
- c) Benchmark ex country: the STOXX Europe 600 ex UK Index excludes companies from the United Kingdom
- d) Size ex sector: the STOXX Europe Large 200 ex Banks Index excludes all companies assigned to the ICB code 8300

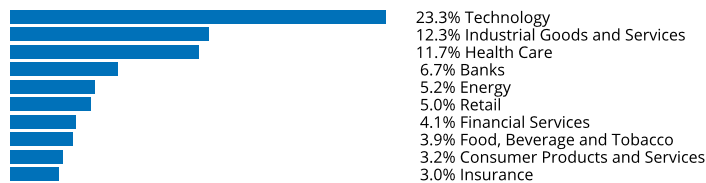
Key facts

- » Transparent and rules-based methodology
- » Buffer rule aims to reduce turnover
- » Weighted by free-float market cap

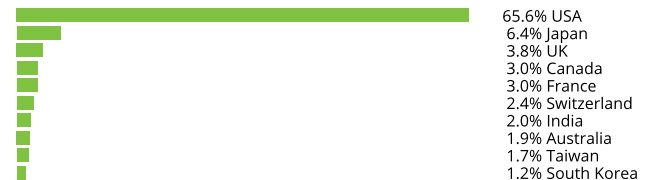
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global 3000 ex Germany	67,731.5	59,600.0	20.3	6.0	2,590.6	1.0	4.3	0.0	3.2
STOXX Global 3000	69,305.8	60,834.6	20.3	6.1	2,590.6	1.0	4.3	0.0	3.2

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 Global 3000 ex Germany	-1.1	13.3	6.0	40.3	58.0	N/A	N/A	6.1	12.0	9.7
STOXX Global 3000	-1.1	20.7	6.4	39.7	57.1	N/A	N/A	6.4	11.9	9.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Global 3000 ex Germany	N/A	N/A	13.4	14.2	17.4	N/A	N/A	0.2	0.8	0.5
STOXX Global 3000	N/A	N/A	13.3	14.1	17.3	N/A	N/A	0.2	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 3000 ex Germany	1.0	1.0	1.0	1.0	1.0	0.2	0.3	0.3	0.4	0.4
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 3000 ex Germany	1.0	1.0	1.0	1.0	1.0	2.2	-0.1	-0.9	0.4	0.3

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

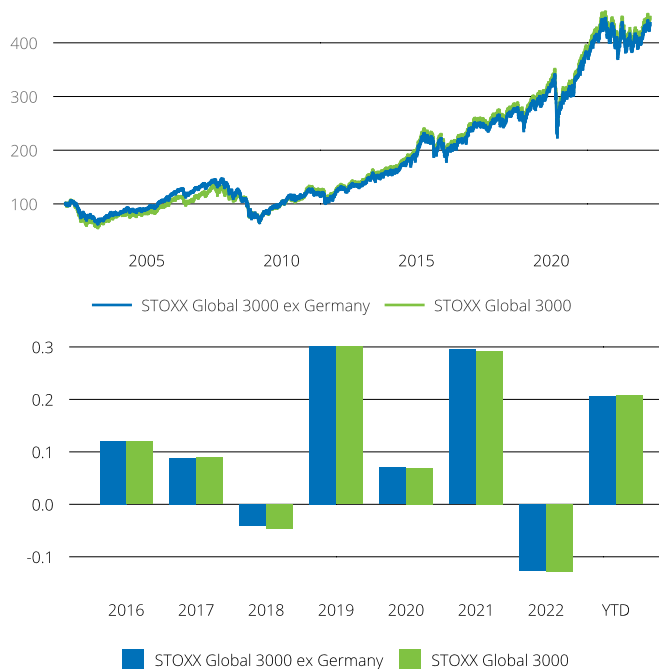
(EUR, gross return), all data as of Aug. 31, 2023

BENCHMARK INDICES

STOXX GLOBAL 3000 EX GERMANY

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 Global 3000 ex Germany	20.5	17.6	18.0	17.0	0.1	2.3	1.8	10.2
STOXX Global 3000	20.4	17.4	17.8	16.8	0.1	2.3	1.7	10.3

Performance and annual returns⁴

Methodology

A specific region, country or sector is excluded from the relevant main index. The detailed methodology including the calculation formula can be found in our rulebook : <http://www.stoxx.com/indices/rulebooks.html>

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0147794017	SXGBNDGR		
Price EUR	CH0147795097	SXGBNDP		
Price USD	CH0147794827	SXGBNDL		
Net Return EUR	CH0147794553	SXGBNDR		
Net Return USD	CH0147794280	SXGBNDV		
Gross Return USD	CH0147793746	SXGBNDGV		

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

Quick facts

Weighting	Free-float market cap
Cap factor	In line with parent index
No. of components	Variable
Review frequency	In line with parent index

To learn more about the inception date, currency versions, calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

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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 Dec. 27, 2001 to Aug. 31, 2023

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

STOXX GLOBAL 3000 EX GERMANY

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	4.35
Microsoft Corp.	Technology	USA	3.77
Amazon.com Inc.	Retail	USA	1.97
NVIDIA Corp.	Technology	USA	1.88
ALPHABET CLASS C	Technology	USA	1.25
TESLA	Automobiles and Parts	USA	1.10
META PLATFORMS CLASS A	Technology	USA	1.01
Eli Lilly & Co.	Health Care	USA	0.73
Berkshire Hathaway Inc. Cl B	Financial Services	USA	0.72
Exxon Mobil Corp.	Energy	USA	0.70

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