

# STOXX® NORTH AMERICA LARGE 200 INDEX

## Index description

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX North America Large 200 Index	33,420.1	32,212.2	161.1	82.5	2940.1	36.7	9.1	0.1	3.7
STOXX North America 600 Index	42,878.1	41,190.2	68.7	29.2	2,940.1	7.8	7.1	0.0	2.7

### Supersector weighting (top 10)



### Country weighting



null<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX North America Large 200 Index	3.1	22.7	14.0	43.8	79.4	N/A	N/A	14.2	13.0	12.6
STOXX North America 600 Index	3.2	20.3	12.7	43.4	74.8	N/A	N/A	12.8	12.9	12.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX North America Large 200 Index	9.2	13.7	18.8	18.5	22.0	N/A	N/A	0.7	0.7	0.5
STOXX North America 600 Index	9.0	13.7	18.8	18.3	21.8	N/A	N/A	0.6	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX North America Large 200 Index	1.0	1.0	1.0	1.0	1.0	1.4	1.5	1.5	1.6	1.5
Index to benchmark	Beta					Annualized information ratio				
STOXX North America Large 200 Index	1.0	1.0	1.0	1.0	1.0	-0.7	2.2	0.8	0.1	0.4

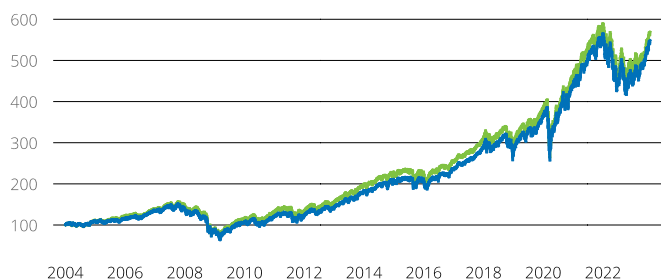
<sup>2</sup> Based on EURIBOR1M

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

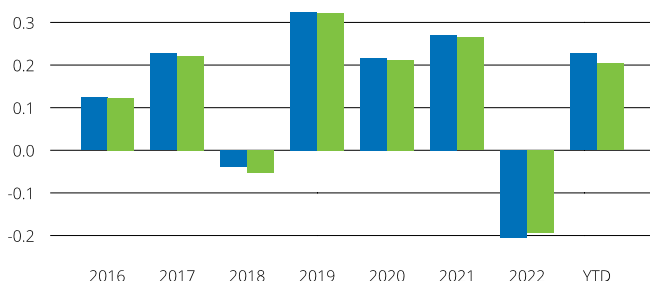
## SIZE INDICES

## STOXX® NORTH AMERICA LARGE 200 INDEX

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 North America Large 200 Index	26.5	21.9	25.1	21.6	0.1	2.0	2.9	28.5
STOXX North America 600 Index	26.6	21.3	23.7	20.8	0.1	2.0	2.5	16.5

null<sup>4</sup>

— STOXX® North America Large 200 Index — STOXX® North America 600 Index



■ STOXX® North America Large 200 Index ■ STOXX® North America 600 Index

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0114207498	SXALGR		.SXALGR
Gross Return EUR	CH0114207498	SXALGR		.SXALGR
Net Return EUR	CH0114207472	SXALR		.SXALR
Net Return EUR	CH0114207472	SXALR		.SXALR
Price EUR	CH0114207456	SXALP		.SXALP
Price EUR	CH0114207456	SXALP		.SXALP
Gross Return USD	CH0114207506	SXALGV		.SXALGV
Gross Return USD	CH0114207506	SXALGV		.SXALGV
Net Return USD	CH0114207480	SXALV		.SXALV
Net Return USD	CH0114207480	SXALV		.SXALV

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## CONTACT DETAILS

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

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Jan. 02, 2004 to Jul. 31, 2023

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

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## Top 10 Components<sup>5</sup>

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

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