STOXX® GLOBAL 3000 EX SWITZERLAND INDEX

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

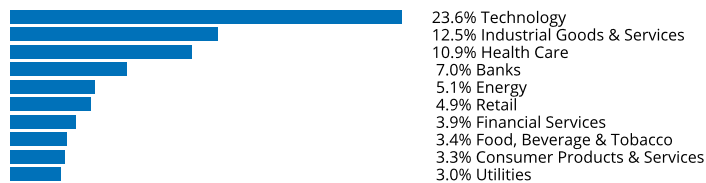d) Size ex sector: the STOXX Europe Large 200 ex Banks Index excludes all companies assigned to the ICB code 8300

Key facts

» Transparent and rules-based methodology

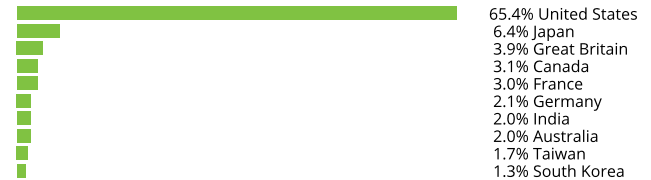» Buffer rule aims to reduce turnover

» 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 Switzerland Index	68,752.3	60,220.4	20.4	6.1	2666.6	1.3	4.4	0.0	2.9
STOXX Global 3000 Index	70,370.4	61,686.2	20.6	6.1	2,666.6	1.3	4.3	0.0	2.9

Supersector weighting (top 10)

23.6% Technology
12.5% Industrial Goods & Services
10.9% Health Care
7.0% Banks
5.1% Energy
4.9% Retail
3.9% Financial Services
3.4% Food, Beverage & Tobacco
3.3% Consumer Products & Services
3.0% Utilities

Country weighting

65.4% United States
6.4% Japan
3.9% Great Britain
3.1% Canada
3.0% France
2.1% Germany
2.0% India
2.0% Australia
1.7% Taiwan
1.3% South Korea

Risk and return figures[1]

Index returns										
					Return (%)				Annualized return (%)	
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 3000 ex Switzerland Index	2.4	14.6	5.1	48.6	61.3	N/A	N/A	5.1	14.3	10.2
STOXX Global 3000 Index	2.4	14.6	5.1	48.2	61.5	N/A	N/A	5.1	14.2	10.2
Index volatility and risk				Annualized volatility (%)				Annualized Sharpe ratio[2]		
STOXX Global 3000 ex Switzerland Index	7.9	11.2	14.0	14.2	17.5	N/A	N/A	0.3	0.9	0.6
STOXX Global 3000 Index	7.9	11.0	13.8	14.1	17.3	N/A	N/A	0.3	0.9	0.6
Index to benchmark				Correlation				Tracking error (%)		
STOXX Global 3000 ex Switzerland Index	1.0	1.0	1.0	1.0	1.0	0.3	0.3	0.4	0.4	0.4
Index to benchmark				Beta				Annualized information ratio		
STOXX Global 3000 ex Switzerland Index	1.0	1.0	1.0	1.0	1.0	-0.2	0.3	0.1	0.3	0.0

[1] For information on data calculation, please refer to STOXX calculation reference guide.
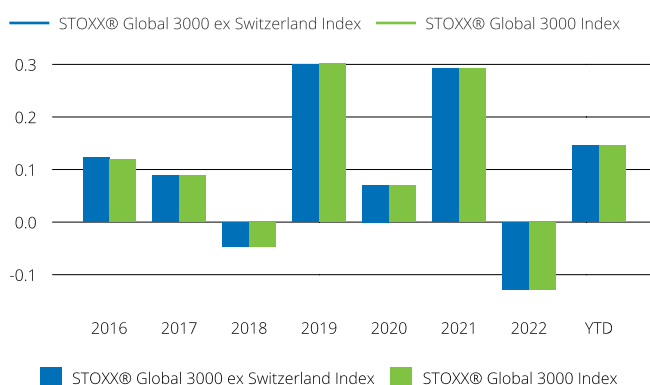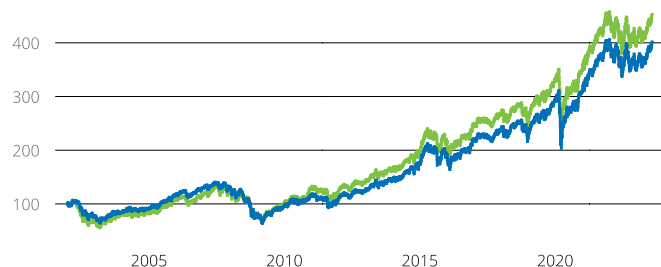[2] Based on EURIBOR1M

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

BROAD INDICES
STOXX® GLOBAL 3000 EX SWITZERLAND INDEX

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 Switzerland Index	21.8	18.4	18.8	17.7	0.1	2.3	1.7	9.6
STOXX Global 3000 Index	21.8	18.4	18.9	17.7	0.1	2.3	1.8	9.7

Performance and annual returns[4]

— STOXX® Global 3000 ex Switzerland Index   — STOXX® Global 3000 Index

■ STOXX® Global 3000 ex Switzerland Index   ■ STOXX® Global 3000 Index

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	CHF	CH0245599151	SXGBNCGD		.SXGBNCGD
Net Return	CHF	CH0245599144	SXGBNCHD		.SXGBNCHD
Price	CHF	CH0245599136	SXGBNCHC		.SXGBNCHC
Gross Return	EUR	CH0245598948	SXGBNCGR		.SXGBNCGR
Net Return	EUR	CH0245598930	SXGBNCHR		.SXGBNCHR
Price	EUR	CH0245598922	SXGBNCHP		.SXGBNCHP
Gross Return	USD	CH0245598971	SXGBNCGV		.SXGBNCGV
Net Return	USD	CH0245598963	SXGBNCHV		.SXGBNCHV
Price	USD	CH0245598955	SXGBNCHL		.SXGBNCHL

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.

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 Jul. 31, 2023

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

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STOXX® GLOBAL 3000 EX SWITZERLAND INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	4.43
Microsoft Corp.	Technology	United States	3.76
Amazon.com Inc.	Retail	United States	1.86
NVIDIA Corp.	Technology	United States	1.73
ALPHABET CLASS C	Technology	United States	1.18
TESLA	Automobiles & Parts	United States	1.11
META PLATFORMS CLASS A	Technology	United States	1.06
UnitedHealth Group Inc.	Health Care	United States	0.71
JPMorgan Chase & Co.	Banks	United States	0.70
Berkshire Hathaway Inc. Cl B	Financial Services	United States	0.69

[5] Based on the composition as of Jul. 31, 2023