

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 | 32,456.9 | 31,264.9 | 156.3 | 79.1 | 2,903.0 | 37.0 | 9.3 | 0.1 | 3.7 |
| STOXX North America 600 Index | 41,589.1 | 39,934.9 | 66.4 | 28.6 | 2,903.0 | 3.0 | 7.3 | 0.0 | 2.7 |

Supersector weighting (top 10)



Country weighting



null¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|-------------------------------------|---------------------------|------|------|------|------|--------------------------------------|-----|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX North America Large 200 Index | 6.5 | 19.0 | 20.8 | 47.5 | 80.6 | N/A | N/A | 21.0 | 14.0 | 12.7 |
| STOXX North America 600 Index | 6.8 | 16.6 | 19.2 | 47.1 | 75.4 | N/A | N/A | 19.4 | 13.8 | 12.0 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX North America Large 200 Index | 11.3 | 14.4 | 19.5 | 18.6 | 22.0 | N/A | N/A | 0.8 | 0.7 | 0.5 |
| STOXX North America 600 Index | 11.0 | 14.4 | 19.4 | 18.4 | 21.8 | N/A | N/A | 0.8 | 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 | 1.9 | 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 | -1.5 | 2.7 | 0.9 | 0.1 | 0.4 |

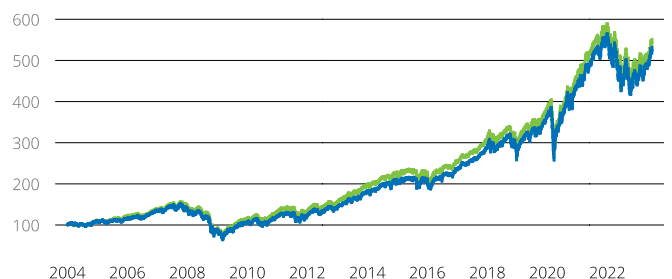
² Based on EURIBOR1M

(USD, gross return), all data as of Jun. 30, 2023

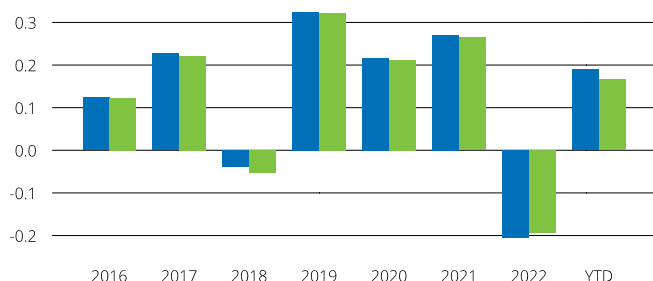
SIZE INDICES

STOXX® NORTH AMERICA LARGE 200 INDEX

| 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 North America Large 200 Index | 25.5 | 21.4 | 24.4 | 21.1 | 0.1 | 2.1 | 2.8 | 27.5 |
| STOXX North America 600 Index | 29.1 | 20.7 | 23.0 | 20.3 | 0.1 | 2.1 | 2.5 | 17.8 |

null⁴

— 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

CONTACT DETAILS

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

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Jan. 02, 2004 to Jun. 30, 2023

(USD, gross return), all data as of Jun. 30, 2023

STOXX® NORTH AMERICA LARGE 200 INDEX

Top 10 Components⁵

⁵ Based on the composition as of Jun. 30, 2023
