BROAD INDICES

STOXX® GLOBAL 3000 EX CHINA 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
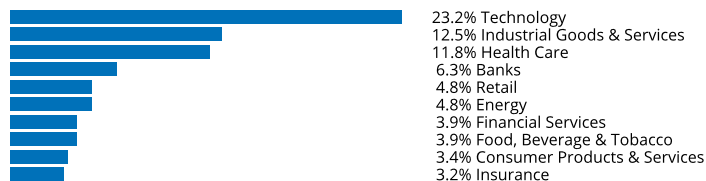d) Size ex sector: the STOXX Europe Large 200 ex Banks Index excludes all companies assigned to the ICB code 8300

Key facts

» Transparent and rules-based methodology

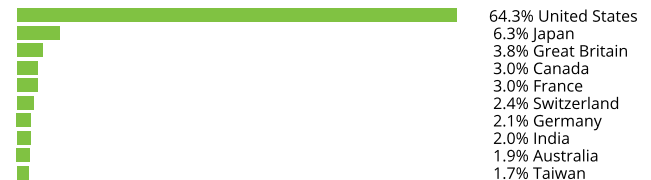» Buffer rule aims to reduce turnover

» 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 China Index	68,106.9	59,889.9	20.3	5.9	2660.8	1.6	4.4	0.0	2.9
STOXX Global 3000 Index	68,828.5	60,341.4	20.1	5.9	2,660.8	1.6	4.4	0.0	2.9

Supersector weighting (top 10)

23.2% Technology
12.5% Industrial Goods & Services
11.8% Health Care
6.3% Banks
4.8% Retail
4.8% Energy
3.9% Financial Services
3.9% Food, Beverage & Tobacco
3.4% Consumer Products & Services
3.2% Insurance

Country weighting

64.3% United States
6.3% Japan
3.8% Great Britain
3.0% Canada
3.0% France
2.4% Switzerland
2.1% Germany
2.0% India
1.9% Australia
1.7% Taiwan

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 China Index	3.7	12.0	13.6	44.8	63.2	N/A	N/A	13.7	13.2	10.4
STOXX Global 3000 Index	3.7	11.9	13.4	44.4	62.4	N/A	N/A	13.5	13.1	10.3
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Global 3000 ex China Index	8.7	11.5	14.4	14.2	17.4	N/A	N/A	0.7	0.9	0.6
STOXX Global 3000 Index	8.7	11.5	14.3	14.1	17.3	N/A	N/A	0.7	0.9	0.6
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Global 3000 ex China Index	1.0	1.0	1.0	1.0	1.0	0.1	0.2	0.2	0.2	0.2
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Global 3000 ex China Index	1.0	1.0	1.0	1.0	1.0	2.0	0.9	0.9	0.5	0.5

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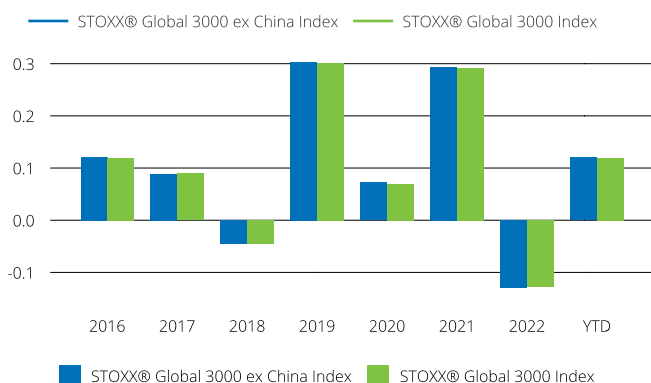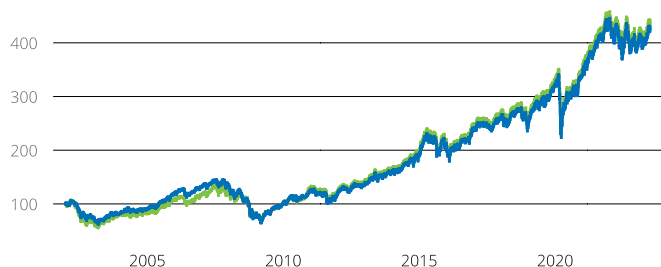[2] Based on EURIBOR1M

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

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STOXX Ltd. is part of Qontigo

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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 China Index	22.9	18.1	18.7	17.5	0.1	2.5	1.8	10.6
STOXX Global 3000 Index	22.5	17.9	18.4	17.3	0.1	2.5	1.7	10.6

Performance and annual returns[4]

— STOXX® Global 3000 ex China Index — STOXX® Global 3000 Index

■ STOXX® Global 3000 ex China 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	EUR	CH0147793993	SXGBCNGR		
Net Return	EUR	CH0147794538	SXGBNCNR		
Price	EUR	CH0147795071	SXGBNCNP	SXGBNCNP INDEX	
Gross Return	USD	CH0147793720	SXGBCNGV		
Net Return	USD	CH0147794264	SXGBNCNV		
Price	USD	CH0147794801	SXGBNCNL		

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.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Dec. 27, 2001 to Jun. 30, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	4.44
Microsoft Corp.	Technology	United States	3.87
Amazon.com Inc.	Retail	United States	1.84
NVIDIA Corp.	Technology	United States	1.59
TESLA	Automobiles & Parts	United States	1.10
ALPHABET CLASS C	Technology	United States	1.09
META PLATFORMS CLASS A	Technology	United States	0.97
TSMC	Technology	Taiwan	0.69
UnitedHealth Group Inc.	Health Care	United States	0.69
Berkshire Hathaway Inc. Cl B	Financial Services	United States	0.68

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