BROAD INDICES

STOXX® GLOBAL 3000 INDEX

Index description

STOXX global benchmark indices provide a broad yet liquid representation of different regions and countries.
The indices are derived from their respective Total Market Index (TMI). They are weighted according to free-float market cap and cover about 95% of the free-float market cap of the relevant region or country.
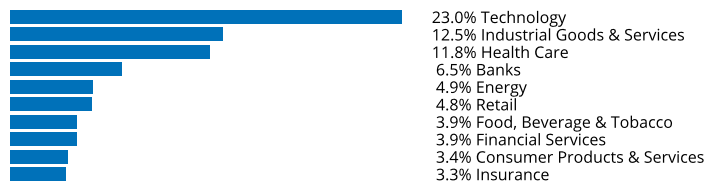
Key facts

»Broad and liquid benchmarks for market regions and countries worldwide

» Broad number of components

» Serve as benchmarks for their respective regions/actively managed funds

» Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage
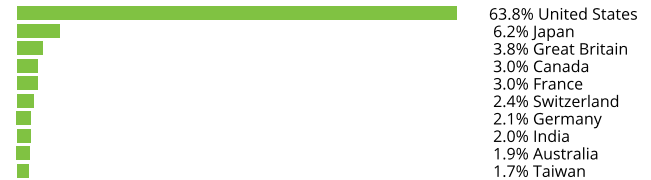
Descriptive statistics

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 Index	68,828.5	60,341.4	20.1	5.9	2660.8	1.6	4.4	0.0	2.9
STOXX Global Total Market Index	78,025.4	65,872.1	5.8	0.6	2,660.8	0.0	4.0	0.0	2.5

Supersector weighting (top 10)

23.0% Technology
12.5% Industrial Goods & Services
11.8% Health Care
6.5% Banks
4.9% Energy
4.8% Retail
3.9% Food, Beverage & Tobacco
3.9% Financial Services
3.4% Consumer Products & Services
3.3% Insurance

Country weighting

63.8% United States
6.2% 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 Index	3.7	11.9	13.4	44.4	62.4	N/A	N/A	13.5	13.1	10.3
STOXX Global Total Market Index	3.4	11.5	12.8	44.1	59.6	N/A	N/A	12.9	13.0	9.9
Index volatility and risk			Annualized volatility (%)					Annualized Sharpe ratio[2]		
STOXX Global 3000 Index	8.7	11.5	14.3	14.1	17.3	N/A	N/A	0.7	0.9	0.6
STOXX Global Total Market Index	8.8	11.3	14.0	13.9	17.0	N/A	N/A	0.7	0.9	0.6
Index to benchmark			Correlation					Tracking error (%)		
STOXX Global 3000 Index	1.0	1.0	1.0	1.0	1.0	0.4	0.5	0.6	0.6	0.6
Index to benchmark			Beta					Annualized information ratio		
STOXX Global 3000 Index	1.0	1.0	1.0	1.0	1.0	6.4	1.5	0.9	0.2	0.7

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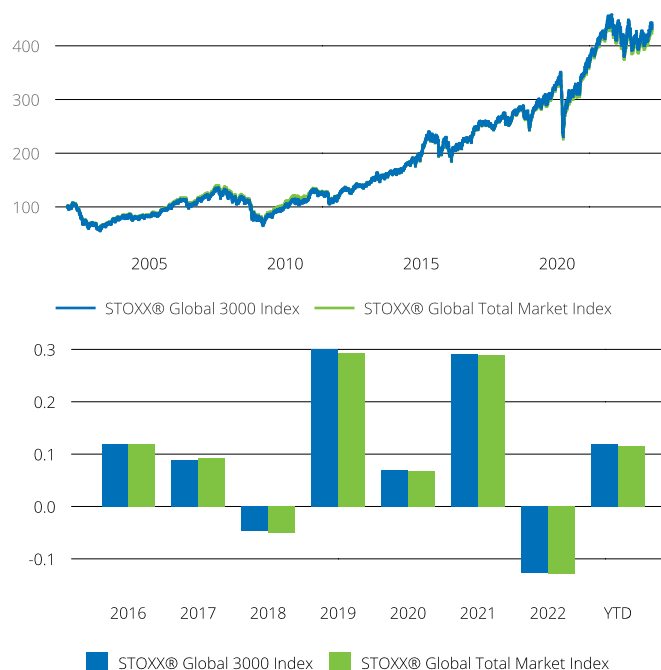[2] Based on EURIBOR1M

(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 Index	22.5	17.9	18.4	17.3	0.1	2.5	1.7	10.6
STOXX Global Total Market Index	-0.9	15.2	13.8	14.5	0.2	2.5	1.3	0.4

Performance and annual returns[4]

Legend: — STOXX® Global 3000 Index — STOXX® Global Total Market Index

Legend: ■ STOXX® Global 3000 Index ■ STOXX® Global Total Market Index

Methodology

The universe is the relevant Total Market Index (TMI). All stocks in the index universe are ranked by free-float market cap to produce the index selection list. Target coverage: 95% of the free-float market cap of the index universe. The detailed methodology including the calculation formula can be found in our rulebook : www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0121742453	SXGBMGR	SXGBMGR INDEX	.SXGBMGR
Gross Return	EUR	CH0121742453	SXGBMGR	SXGBMGR INDEX	.SXGBMGR
Net Return	EUR	CH0121742420	SXGBMR	SXGBMR INDEX	.SXGBMR
Net Return	EUR	CH0121742420	SXGBMR	SXGBMR INDEX	.SXGBMR
Price	EUR	CH0121742412	SXGBMP	SXGBMP INDEX	.SXGBMP
Price	EUR	CH0121742412	SXGBMP	SXGBMP INDEX	.SXGBMP
Gross Return	USD	CH0121742461	SXGBMGV	SXGBMGV INDEX	.SXGBMGV
Gross Return	USD	CH0121742461	SXGBMGV	SXGBMGV INDEX	.SXGBMGV
Net Return	USD	CH0121742446	SXGBMV	SXGBMV INDEX	.SXGBMV
Net Return	USD	CH0121742446	SXGBMV	SXGBMV INDEX	.SXGBMV

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

Quick facts

Weighting	Free-float market cap
Cap factor	20%
No. of components	Fixed component (exact number indicated in index name)
Review frequency	Quarterly, in Mar., Jun., Sep., Dec.

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 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	4.41
Microsoft Corp.	Technology	United States	3.85
Amazon.com Inc.	Retail	United States	1.83
NVIDIA Corp.	Technology	United States	1.58
TESLA	Automobiles & Parts	United States	1.10
ALPHABET CLASS C	Technology	United States	1.08
META PLATFORMS CLASS A	Technology	United States	0.97
TSMC	Technology	Taiwan	0.68
UnitedHealth Group Inc.	Health Care	United States	0.68
Berkshire Hathaway Inc. Cl B	Financial Services	United States	0.67

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