STOXX® GLOBAL 3000 TECHNOLOGY INDEX

Index description

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 20 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available:

Technology, Telecommunications, Health Care, Banks, Financial Services, Insurance, Real Estate, Automobiles and Parts, Consumer Products and Services, Media, Retail, Travel and Leisure, Food, Beverage and Tobacco, Personal Care, Drug and Grocery Stores, Construction and Materials, Industrial Goods and Services, Basic Resources, Chemicals, Energy, Utilities.

Key facts

»Categorization according to their primary source of revenue guarantees an accurate classification of companies in their respective business environments

»Component capping ensures that no component can dominate the index

Descriptive statistics

Index	Market cap (USD bn.)			Components (USD bn.)			Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global 3000 Technology Index	15,490.7	14,357.3	44.3	6.9	2655.1	1.3	18.5	0.0	2.6
STOXX Global 3000 Index	71,067.3	62,234.3	20.7	6.1	2,655.1	0.9	4.3	0.0	3.2

Supersector weighting (top 10)

100.0% Technology

Country weighting

81.5% United States
5.0% Taiwan
2.9% South Korea
2.8% Japan
2.6% Netherlands
1.4% Germany
1.1% India
0.6% Canada
0.5% France
0.2% Australia

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 Technology Index	10.1	36.1	16.4	62.1	121.6	N/A	N/A	16.5	17.6	17.5
STOXX Global 3000 Index	-1.0	7.9	1.6	36.2	42.4	N/A	N/A	1.6	10.9	7.4
Index volatility and risk			Annualized volatility (%)					Annualized Sharpe ratio[2]		
STOXX Global 3000 Technology Index	18.9	20.2	26.9	24.3	25.3	N/A	N/A	0.5	0.7	0.6
STOXX Global 3000 Index	10.5	12.0	17.3	15.6	17.8	N/A	N/A	-0.0	0.7	0.4
Index to benchmark			Correlation					Tracking error (%)		
STOXX Global 3000 Technology Index	0.8	0.8	0.9	0.9	0.9	12.6	12.3	13.3	13.0	12.4
Index to benchmark			Beta					Annualized information ratio		
STOXX Global 3000 Technology Index	1.5	1.4	1.4	1.4	1.3	9.5	4.7	1.1	0.5	0.8

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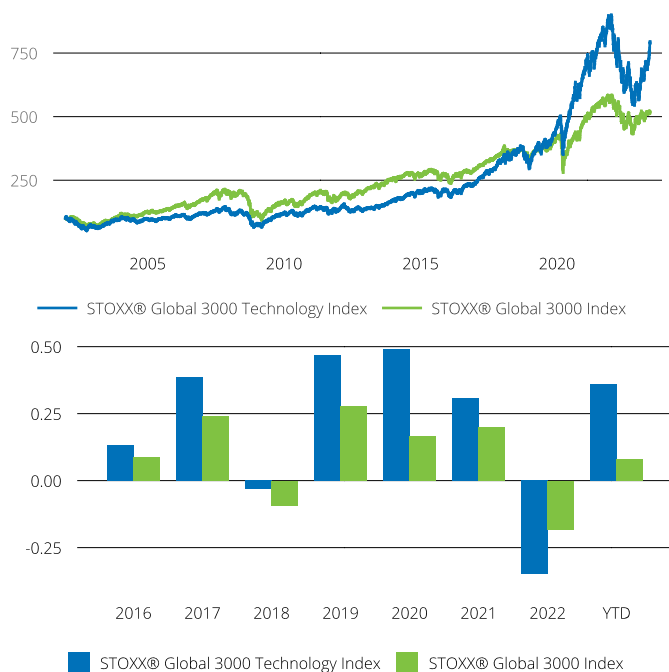[2] Based on EURIBOR1M

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

SUPERSECTOR INDICES
STOXX® GLOBAL 3000 TECHNOLOGY 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 Technology Index	62.1	28.3	29.5	26.9	6.5	1.2	3.9	32.2
STOXX Global 3000 Index	21.0	16.8	17.3	16.2	0.1	2.3	1.6	6.3

Performance and annual returns[4]

Legend: STOXX® Global 3000 Technology Index — STOXX® Global 3000 Index

Methodology

Indices from the relevant benchmark index are categorized according to their primary source of revenue. The largest stocks in each supersector are chosen according to free-float market cap. 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	CH0121743477	SXG95GR	SXG95GR INDEX	.SXG95GR
Gross Return	EUR	CH0121743477	SXG95GR	SXG95GR INDEX	.SXG95GR
Net Return	EUR	CH0121743444	SXG95R	SXG95R INDEX	.SXG95R
Net Return	EUR	CH0121743444	SXG95R	SXG95R INDEX	.SXG95R
Price	EUR	CH0121743436	SXG95P	SXG95P INDEX	.SXG95P
Price	EUR	CH0121743436	SXG95P	SXG95P INDEX	.SXG95P
Gross Return	USD	CH0121743485	SXG95GV	SXG95GV INDEX	.SXG95GV
Gross Return	USD	CH0121743485	SXG95GV	SXG95GV INDEX	.SXG95GV
Net Return	USD	CH0121743469	SXG95V	SXG95V INDEX	.SXG95V
Net Return	USD	CH0121743469	SXG95V	SXG95V INDEX	.SXG95V

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

Quick facts

Weighting	Free-float market cap
Cap factor	None except for the STOXX Europe 600 Supersectors, where the
No. of components	Variable
Review frequency	Quarterly (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.

CONTACT DETAILS
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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 May 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	18.49
Microsoft Corp.	Technology	United States	17.03
NVIDIA Corp.	Technology	United States	6.48
ALPHABET CLASS C	Technology	United States	5.23
META PLATFORMS CLASS A	Technology	United States	4.16
TSMC	Technology	Taiwan	3.07
BROADCOM	Technology	United States	2.35
ASML HLDG	Technology	Netherlands	2.01
Samsung Electronics Co Ltd	Technology	South Korea	1.93
SALESFORCE INC.	Technology	United States	1.56

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