# STOXX® GLOBAL 3000 LARGE INDEX

## Index description

The STOXX Size indices have a fixed number of components and are designed to provide a broad yet liquid representation of large, mid and small caps in their respective regions or countries. The total number of index components is indicated in the index name. Each size segment contains a third of the total number, meaning that each size segment has an equal number of stocks. For example, the STOXX Europe 600 Size Index contains 200 large, 200 mid and 200 small stocks.
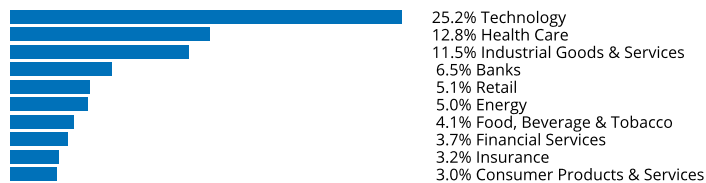
## Key facts

» Transparent and rules-based methodology

» Buffer rule applied on parent index level aims to reduce turnover

» Weighted by free-float market cap

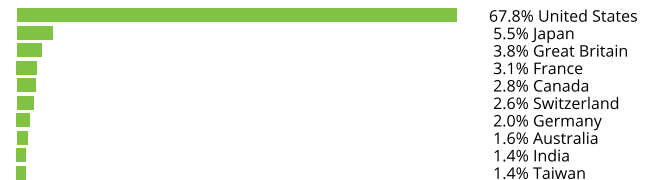» Serves as an underlying for a variety of financial products such as options, futures and ETFs

## 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 Large Index | 57,988.4 | 52,648.9 | 52.6 | 25.1 | 2655.1 | 2.7 | 5.0 | 0.0 | 3.3 |
| 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)



25.2% Technology
12.8% Health Care
11.5% Industrial Goods & Services
6.5% Banks
5.1% Retail
5.0% Energy
4.1% Food, Beverage & Tobacco
3.7% Financial Services
3.2% Insurance
3.0% Consumer Products & Services

## Country weighting



67.8% United States
5.5% Japan
3.8% Great Britain
3.1% France
2.8% Canada
2.6% Switzerland
2.0% Germany
1.6% Australia
1.4% India
1.4% 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 Large Index | -0.7 | 8.8 | 2.6 | 38.3 | 49.8 | N/A | N/A | 2.6 | 11.5 | 8.5 |
| 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 Large Index | 10.7 | 12.2 | 17.7 | 15.9 | 18.1 | N/A | N/A | 0.0 | 0.7 | 0.5 |
| 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 Large Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 0.8 | 0.8 | 1.0 | 1.1 | 1.2 |
| **Index to benchmark** | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global 3000 Large Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 4.0 | 2.5 | 1.0 | 0.5 | 0.9 |

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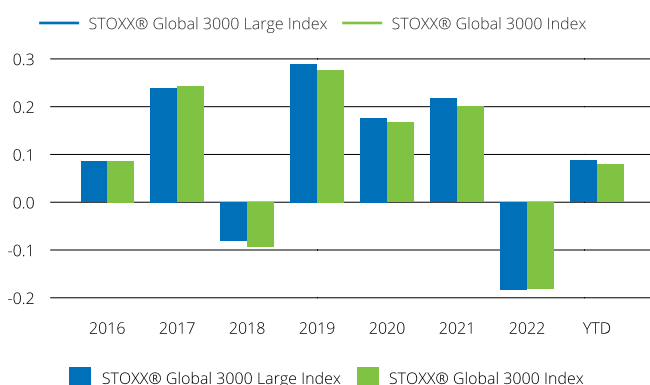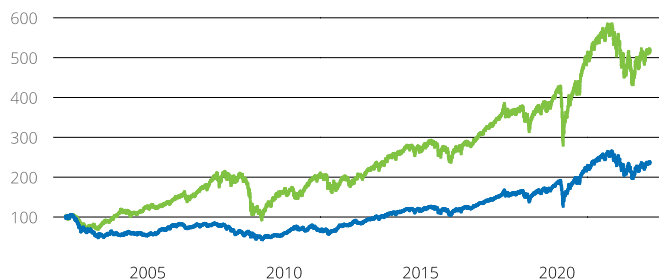[2] Based on EURIBOR1M

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

**STOXX Ltd. is part of Qontigo**

# SIZE INDICES
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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 Large Index | 21.7 | 17.4 | 18.5 | 17.0 | 0.1 | 2.2 | 1.9 | 7.2 |
| 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]



— STOXX® Global 3000 Large Index   — STOXX® Global 3000 Index



■ STOXX® Global 3000 Large Index   ■ STOXX® Global 3000 Index

## Methodology

Example: STOXX Europe 600 Size Index

Stocks in the relevant benchmark index (STOXX Europe 600) are ranked according to their free-float market cap. For the large index, the largest 200 stocks are selected, for the mid, the next ranked 200 and for the small, the last ranked 200 stocks.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 | CH0147792433 | SXLGGR | | |
| Gross Return | EUR | CH0147792433 | SXLGGR | | |
| Net Return | EUR | CH0147792409 | SXLGR | | |
| Net Return | EUR | CH0147792409 | SXLGR | | |
| Price | EUR | CH0147792375 | SXLGP | SXLGP INDEX | .SXLGP |
| Price | EUR | CH0147792375 | SXLGP | SXLGP INDEX | .SXLGP |
| Gross Return | USD | CH0147792524 | SXLGGV | | |
| Gross Return | USD | CH0147792524 | SXLGGV | | |
| Net Return | USD | CH0147792490 | SXLGV | | |
| Net Return | USD | CH0147792490 | SXLGV | | |

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

## Quick facts

| | |
|---|---|
| Weighting | Free-float market cap |
| Cap factor | 20% on a component level for Europe, Eurozone and Eastern |
| No. of components | Fixed for each segment |
| Review frequency | Quarterly (March, June, September, December) |

To learn more about the inception date, currency versions, calculation hours and historical values, please see ourdata 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 May 31, 2023

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

# SIZE INDICES
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## Top 10 Components[5]

| Company | Supersector | Country | Weight (%) |
|---|---|---|---|
| Apple Inc. | Technology | United States | 5.04 |
| Microsoft Corp. | Technology | United States | 4.64 |
| Amazon.com Inc. | Retail | United States | 2.11 |
| NVIDIA Corp. | Technology | United States | 1.77 |
| ALPHABET CLASS C | Technology | United States | 1.43 |
| META PLATFORMS CLASS A | Technology | United States | 1.13 |
| TESLA | Automobiles & Parts | United States | 1.07 |
| UnitedHealth Group Inc. | Health Care | United States | 0.86 |
| TSMC | Technology | Taiwan | 0.84 |
| Exxon Mobil Corp. | Energy | United States | 0.80 |

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