BLUE CHIP INDICES
STOXX GLOBAL 200

Index description

The STOXX Global and Country blue-chip indices are fixed-number indices designed to represent the largest components by free-float market cap of their geographic region defined by the relevant benchmark indices.

Key facts

» Liquid indices, as they cover about 60% of the free-float market cap of the relevant benchmark index
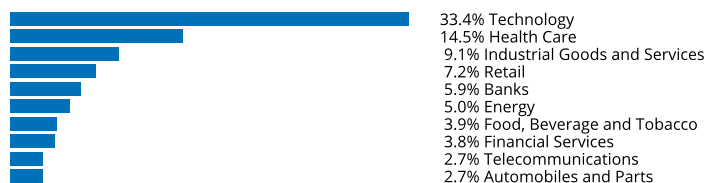
» The indices are diversified, as they incorporate a capping factor to ensure that no country/component can dominate the index

» Buffers are used to achieve the fixed number of components and to maintain stability of the indices by reducing index composition changes
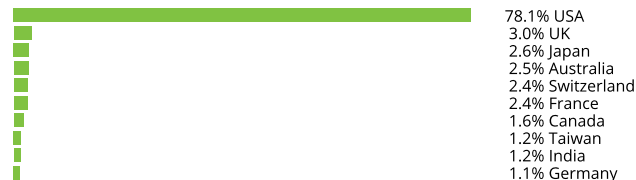
Descriptive statistics

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 200	36,355.2	34,098.5	170.5	106.2	2811.7	4.2	8.2	0.0	6.0
STOXX Global 3000	75,221.1	66,026.8	22.0	6.6	2,811.7	1.1	4.3	0.0	3.2

Supersector weighting (top 10)

33.4% Technology
14.5% Health Care
9.1% Industrial Goods and Services
7.2% Retail
5.9% Banks
5.0% Energy
3.9% Food, Beverage and Tobacco
3.8% Financial Services
2.7% Telecommunications
2.7% Automobiles and Parts

Country weighting

78.1% USA
3.0% UK
2.6% Japan
2.5% Australia
2.4% Switzerland
2.4% France
1.6% Canada
1.2% Taiwan
1.2% India
1.1% Germany

Risk and return figures[1]

Index returns										
					Return (%)			Annualized return (%)		
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 200	-1.7	20.5	18.1	28.7	64.1	N/A	N/A	18.3	8.8	10.5
STOXX Global 3000	-2.7	23.9	14.8	26.8	46.5	N/A	N/A	14.9	8.3	8.0
Index volatility and risk				Annualized volatility (%)				Annualized Sharpe ratio		
STOXX Global 200	N/A	N/A	15.9	16.4	19.1	N/A	N/A	0.9	0.5	0.5
STOXX Global 3000	N/A	N/A	15.1	15.2	17.8	N/A	N/A	0.7	0.5	0.4
Index to benchmark				Correlation				Tracking error (%)		
STOXX Global 200	1.0	1.0	1.0	1.0	1.0	2.8	3.2	3.5	3.8	4.1
Index to benchmark				Beta				Annualized information ratio		
STOXX Global 200	1.1	1.0	1.0	1.1	1.0	4.0	2.1	0.8	0.2	0.6

[1] For information on data calculation, please refer to STOXX calculation reference guide.
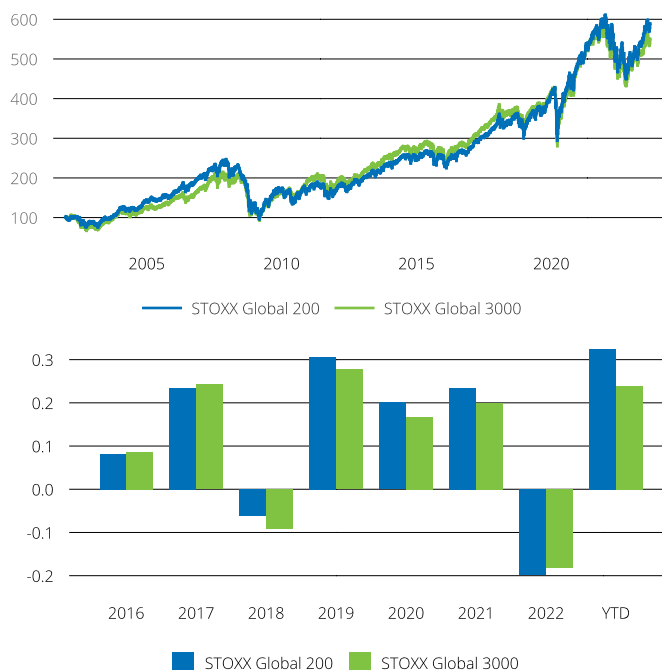
(USD, gross return), all data as of Aug. 31, 2023

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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 200	22.4	19.7	21.7	19.6	0.1	2.4	2.8	25.5
STOXX Global 3000	20.4	17.4	17.8	16.8	0.1	2.5	1.7	10.3

Performance and annual returns[4]

STOXX Global 200 —— STOXX Global 3000 ——

STOXX Global 200 ■ STOXX Global 3000 ■

Methodology

The index universe is the relevant benchmark index. To be eligible for inclusion, the three-month average daily trading volume (3-month ADTV) has to be at least 1 million euros. Components are selected on the basis of the free-float market cap and a 10% buffer rule applies for the ranking. If the number of stocks selected is still below the required component count after applying the buffer rules, the largest remaining stocks are selected until there are enough stocks. 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	USD	CH0121742529	SXGBCGV	SXGBCGV INDEX	.SXGBCGV
Price	EUR	CH0121742479	SXGBCP	SXGBCP INDEX	.SXGBCP
Net Return	EUR	CH0121742487	SXGBCR	SXGBCR INDEX	.SXGBCR
Price	USD	CH0121742495	SXGBCL	SXGBCL INDEX	.SXGBCL
Net Return	USD	CH0121742503	SXGBCV	SXGBCV INDEX	.SXGBCV
Gross Return	EUR	CH0121742511	SXGBCGR	SXGBCGR INDEX	.SXGBCGR

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

Quick facts

Weighting	Free-float market cap
Cap factor	10% (EU Enlarged 15: 15%; Eastern Europe 50: the weight of each
No. of components	Fixed, number of stocks indicated in index name
Review frequency	Annually in Sep. (Eastern Europe 50 semi-annually in Mar. and

To learn more about the inception date, the currency, the 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 Aug. 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	8.25
Microsoft Corp.	Technology	USA	7.15
Amazon.com Inc.	Retail	USA	3.74
NVIDIA Corp.	Technology	USA	3.56
ALPHABET CLASS C	Technology	USA	2.37
TESLA	Automobiles and Parts	USA	2.09
META PLATFORMS CLASS A	Technology	USA	1.92
Eli Lilly & Co.	Health Care	USA	1.38
Berkshire Hathaway Inc. Cl B	Financial Services	USA	1.37
Exxon Mobil Corp.	Energy	USA	1.32

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