

# STOXX GLOBAL 3000 EX AUSTRALIA

## 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](http://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

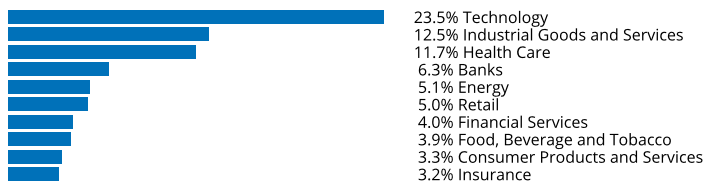
## Key facts

- » Transparent and rules-based methodology
- » Buffer rule aims to reduce turnover
- » Weighted by free-float market cap

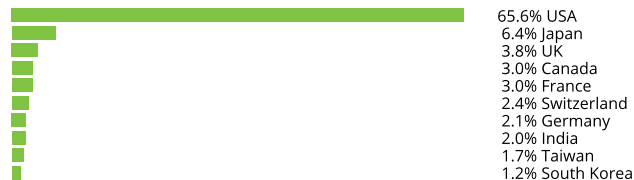
## Descriptive statistics

| 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 Australia | 68,098.0             | 59,683.9   | 20.5                 | 6.1    | 2,590.6 | 1.0      | 4.3                  | 0.0      | 3.2            |
| STOXX Global 3000              | 69,305.8             | 60,834.6   | 20.3                 | 6.1    | 2,590.6 | 1.0      | 4.3                  | 0.0      | 3.2            |

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

| Index returns                  | Return (%)                |      |      |      |      | Annualized return (%)        |     |     |      |     |
|--------------------------------|---------------------------|------|------|------|------|------------------------------|-----|-----|------|-----|
|                                | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD | 1Y  | 3Y   | 5Y  |
| STOXX Global 3000 ex Australia | -1.1                      | 13.6 | 6.6  | 39.8 | 57.5 | N/A                          | N/A | 6.6 | 11.9 | 9.6 |
| STOXX Global 3000              | -1.1                      | 20.7 | 6.4  | 39.7 | 57.1 | N/A                          | N/A | 6.4 | 11.9 | 9.6 |
| Index volatility and risk      | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio      |     |     |      |     |
|                                | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD | 1Y  | 3Y   | 5Y  |
| STOXX Global 3000 ex Australia | N/A                       | N/A  | 13.5 | 14.3 | 17.5 | N/A                          | N/A | 0.2 | 0.7  | 0.5 |
| STOXX Global 3000              | N/A                       | N/A  | 13.3 | 14.1 | 17.3 | N/A                          | N/A | 0.2 | 0.7  | 0.5 |
| Index to benchmark             | Correlation               |      |      |      |      | Tracking error (%)           |     |     |      |     |
|                                | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD | 1Y  | 3Y   | 5Y  |
| STOXX Global 3000 ex Australia | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | 0.3                          | 0.3 | 0.4 | 0.4  | 0.4 |
| Index to benchmark             | Beta                      |      |      |      |      | Annualized information ratio |     |     |      |     |
|                                | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD | 1Y  | 3Y   | 5Y  |
| STOXX Global 3000 ex Australia | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | 1.3                          | 1.2 | 0.6 | 0.1  | 0.2 |

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

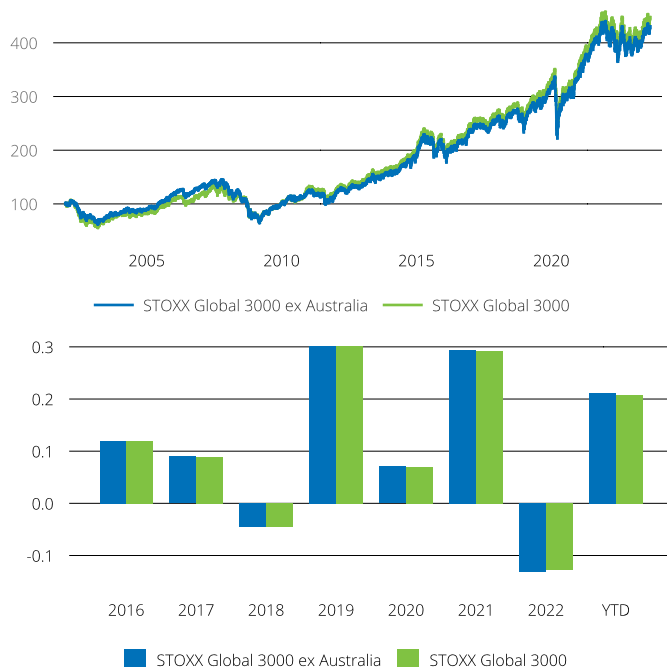
(EUR, gross return), all data as of Aug. 31, 2023

## BENCHMARK INDICES

## STOXX GLOBAL 3000 EX AUSTRALIA

## Fundamentals (for last 12 months)

| Index                          | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|--------------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                                | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX Global 3000 ex Australia | 20.5                             | 17.4      | 17.8                             | 16.8      | 0.1            | 2.3                                | 1.7             | 10.2                |
| STOXX Global 3000              | 20.4                             | 17.4      | 17.8                             | 16.8      | 0.1            | 2.3                                | 1.7             | 10.3                |

Performance and annual returns<sup>4</sup>

## 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 | CH0147793977 | SXGBNAGR |           |         |
| Price EUR        | CH0147795055 | SXGBNAP  |           |         |
| Price USD        | CH0147794785 | SXGBNAL  |           |         |
| Net Return EUR   | CH0147794512 | SXGBNAR  |           |         |
| Net Return USD   | CH0147794249 | SXGBNAV  |           |         |
| Gross Return USD | CH0147793704 | SXGBNAGV |           |         |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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.

## 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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Dec. 27, 2001 to Aug. 31, 2023

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

BENCHMARK INDICES

STOXX GLOBAL 3000 EX AUSTRALIA

Top 10 Components<sup>5</sup>

| Company                      | Supersector           | Country | Weight (%) |
|------------------------------|-----------------------|---------|------------|
| Apple Inc.                   | Technology            | USA     | 4.34       |
| Microsoft Corp.              | Technology            | USA     | 3.76       |
| Amazon.com Inc.              | Retail                | USA     | 1.97       |
| NVIDIA Corp.                 | Technology            | USA     | 1.87       |
| ALPHABET CLASS C             | Technology            | USA     | 1.25       |
| TESLA                        | Automobiles and Parts | USA     | 1.10       |
| META PLATFORMS CLASS A       | Technology            | USA     | 1.01       |
| Eli Lilly & Co.              | Health Care           | USA     | 0.73       |
| Berkshire Hathaway Inc. Cl B | Financial Services    | USA     | 0.72       |
| Exxon Mobil Corp.            | Energy                | USA     | 0.70       |

<sup>5</sup> Based on the composition as of Aug. 31, 2023