

ISTOXX BOERSEN-ZEITUNG GLOBAL 600

Index description

The iSTOXX Börsen-Zeitung Global 600 Index aims to select the 200 largest companies from the three regions North America, Asia/Pacific and Europe. The largest 200 components from each region are aggregated, so that each region contributes an equal number of companies. The components are weighted according to free-float market cap.

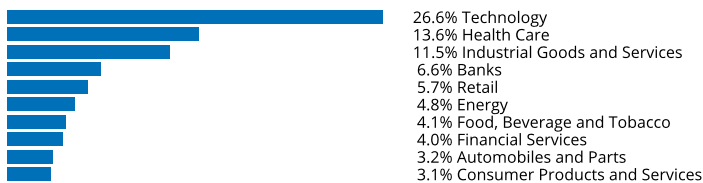
Key facts

- » Transparent and rules-based methodology
- » Weighted by free-float market cap
- » Buffer rule applied on parent index level to reduce turnover

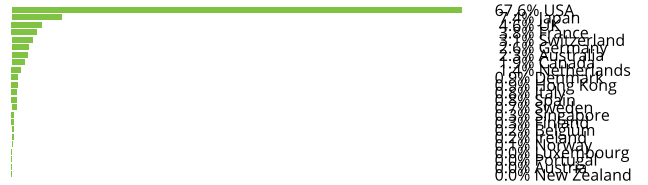
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Boersen-Zeitung Global 600	45,717.9	42,060.8	70.1	35.6	2666.6	6.0	6.3	0.0	4.1
STOXX Global 1800	58,887.5	53,394.5	29.7	10.5	2,666.6	1.3	5.0	238.0	3.1

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Boersen-Zeitung Global 600	2.0	16.7	6.7	50.9	71.2	N/A	N/A	6.8	14.9	11.5
STOXX Global 1800	2.2	27.7	5.5	49.3	66.2	N/A	N/A	5.5	14.5	10.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX Boersen-Zeitung Global 600	N/A	N/A	14.2	14.5	17.7	N/A	N/A	0.4	0.9	0.6
STOXX Global 1800	N/A	N/A	14.2	14.4	17.6	N/A	N/A	0.3	0.9	0.6
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Boersen-Zeitung Global 600	1.0	1.0	1.0	1.0	1.0	1.1	1.1	1.1	1.1	1.1
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Boersen-Zeitung Global 600	1.0	1.0	1.0	1.0	1.0	-2.0	2.3	1.0	0.3	0.5

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

² Based on EURIBOR1M

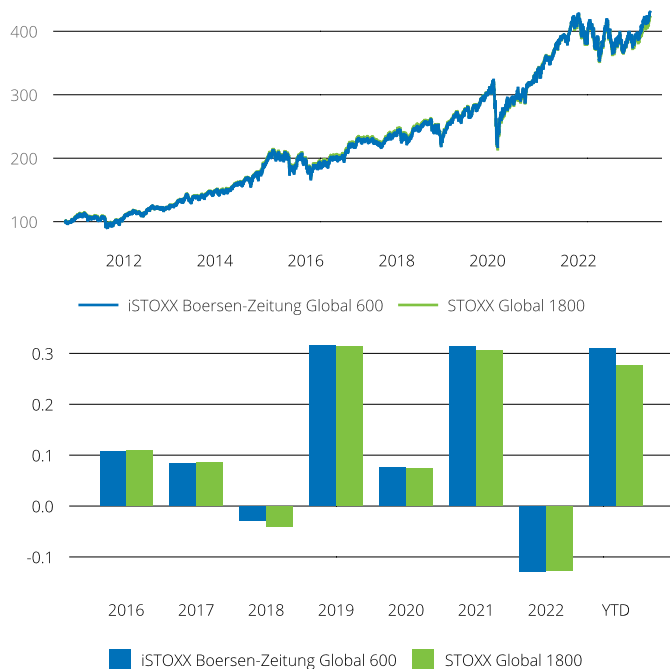
(EUR, gross return), all data as of Jul. 31, 2023

BENCHMARK INDICES

ISTOXX BOERSEN-ZEITUNG GLOBAL 600

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
iSTOXX Boersen-Zeitung Global 600	22.2	19.1	20.9	18.8	0.1	2.3	2.2	19.9
STOXX Global 1800	22.5	18.7	20.1	18.4	0.1	2.3	2.0	9.8

Performance and annual returns⁴

Methodology

The component universe is derived from the STOXX® Global 1800 Index. Within this universe, we focus on the 200 largest companies from three regions: North America, Asia/Pacific and Europe. The largest components for each region are derived from their respective STOXX benchmark index, e.g. the STOXX® Europe 600 Index which serves as the basis for the STOXX® Europe Large 200 Index. The iSTOXX Börsen-Zeitung Global 600 Index represents an aggregation of the three resulting regional Large 200 indices. The component selection is conducted quarterly in March, June, September, and December.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price	EUR	CH0340412060	ISXBZGP	.ISXBZGP
Gross Return	EUR	CH0340412078	ISXBZGG	.ISXBZGG
Net Return	EUR	CH0340412086	ISXBZGN	.ISXBZGN

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

Quick facts

Weighting	Free-float market cap
Cap factor	No capping applicable
No. of components	600
Review frequency	Quarterly (March, June, September, December)
Calculation/distribution	Realtime for Price Version, End-of-Day for rest
Calculation hours	00:00 CET to 22:15 CET
Base value/base date	100 / Sep. 17, 2010
History	STOXX data from Sep. 17, 2010 to Jul. 11, 2017
Inception date	Jul. 12, 2017

To learn more about the inception date, the currency, the 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 customization in almost unlimited forms for example 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 Sep. 17, 2010 to Jul. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	6.45
Microsoft Corp.	Technology	USA	5.62
Amazon.com Inc.	Retail	USA	2.67
NVIDIA Corp.	Technology	USA	2.31
TESLA	Automobiles and Parts	USA	1.60
ALPHABET CLASS C	Technology	USA	1.58
META PLATFORMS CLASS A	Technology	USA	1.41
UnitedHealth Group Inc.	Health Care	USA	1.00
Berkshire Hathaway Inc. Cl B	Financial Services	USA	0.98
Exxon Mobil Corp.	Energy	USA	0.97

⁵ Based on the composition as of Jul. 31, 2023
