

# STOXX® GLOBAL 150 INDEX

## Index description

The STOXX Global 150 Index is a combination of the regional STOXX blue-chip indices for North America, Asia/Pacific and Europe, covering the supersector leaders of the respective regions in terms of free-float market cap.

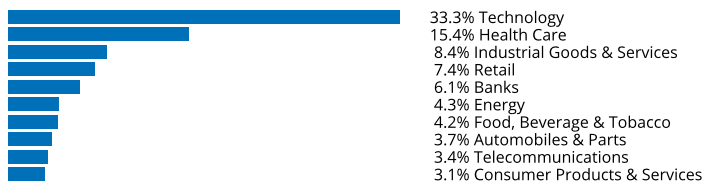
## Key facts

- » Diversified, as it incorporates a capping factor to ensure that no country/component can dominate the index
- » A fast-exit rule ensures the index accurately represents the performance of only the biggest and most liquid stocks

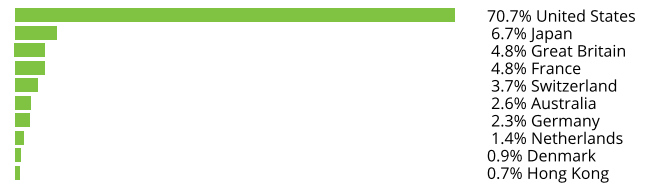
## Descriptive statistics

| 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 150 Index  | 30,217.8             | 28,097.5   | 187.3                | 93.8   | 2903.0  | 17.5     | 10.3                 | 0.1      | 3.3            |
| STOXX Global 1800 Index | 62,933.9             | 57,045.5   | 31.7                 | 11.1   | 2,903.0 | 1.4      | 5.1                  | 0.0      | 2.7            |

## 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 150 Index    | 5.9                       | 22.0 | 22.9 | 44.9 | 70.2 | N/A                                  | N/A | 23.1 | 13.3 | 11.3 |
| STOXX Global 1800 Index   | 6.1                       | 14.7 | 18.5 | 39.2 | 52.5 | N/A                                  | N/A | 18.7 | 11.7 | 8.9  |
| Index volatility and risk | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |      |      |      |
| STOXX Global 150 Index    | 11.5                      | 12.3 | 17.0 | 16.4 | 18.5 | N/A                                  | N/A | 1.0  | 0.8  | 0.6  |
| STOXX Global 1800 Index   | 10.6                      | 12.0 | 16.6 | 15.6 | 18.1 | N/A                                  | N/A | 0.9  | 0.7  | 0.5  |
| Index to benchmark        | Correlation               |      |      |      |      | Tracking error (%)                   |     |      |      |      |
| STOXX Global 150 Index    | 0.9                       | 1.0  | 1.0  | 1.0  | 1.0  | 4.0                                  | 3.3 | 3.3  | 3.4  | 3.3  |
| Index to benchmark        | Beta                      |      |      |      |      | Annualized information ratio         |     |      |      |      |
| STOXX Global 150 Index    | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | -0.3                                 | 3.8 | 1.1  | 0.4  | 0.7  |

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

<sup>2</sup> Based on EURIBOR1M

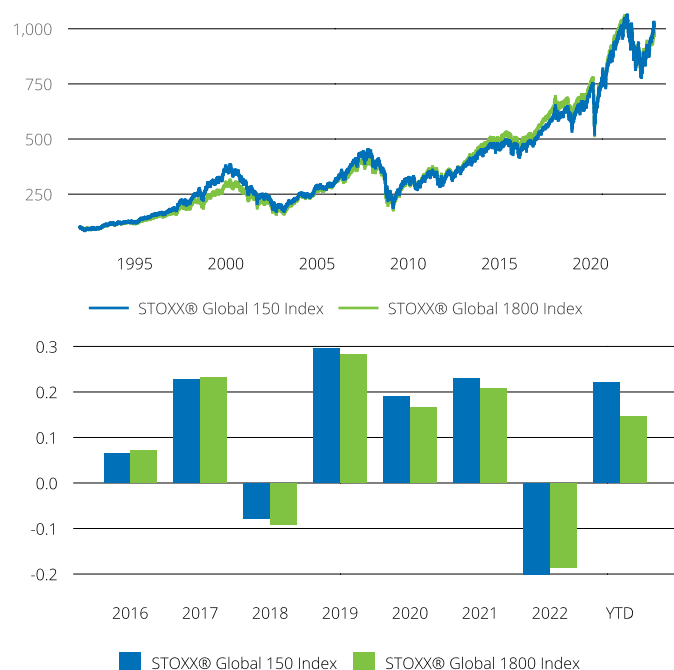
(USD, net return), all data as of Jun. 30, 2023

## BLUE-CHIP INDICES

## STOXX® GLOBAL 150 INDEX

## 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 150 Index  | 23.8                             | 20.2      | 23.0                             | 20.2      | 0.1            | 1.9                                | 2.7             | 23.0                |
| STOXX Global 1800 Index | 23.7                             | 18.3      | 19.7                             | 18.0      | 0.1            | 2.0                                | 1.9             | 10.8                |

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

## Methodology

The index consists of the components of the STOXX Europe 50, the STOXX Asia/Pacific 50 and the STOXX North America 50. Each regional blue-chip index consists of 50 stocks covering the largest supersector leaders in the STOXX Asia/Pacific 600, STOXX North America 600 and STOXX Europe 600 indices. 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      |         |
|------------|------|--------------|-----------|--------------|---------|
| Net Return | EUR  | CH0118477410 | SX150R    | SX150R INDEX | .SX150R |
| Net Return | EUR  | CH0118477410 | SX150R    | SX150R INDEX | .SX150R |
| Price      | EUR  | CH0118477402 | SX150P    | SX150P INDEX | .SX150P |
| Price      | EUR  | CH0118477402 | SX150P    | SX150P INDEX | .SX150P |
| Net Return | USD  | CH0118477436 | SX150V    | SX150V INDEX | .SX150V |
| Net Return | USD  | CH0118477436 | SX150V    | SX150V INDEX | .SX150V |
| Price      | USD  | CH0118477428 | SX150L    | SX150L INDEX | .SX150L |
| Price      | USD  | CH0118477428 | SX150L    | SX150L INDEX | .SX150L |

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               | 10%  |
| No. of components        | 150  |
| Review frequency         | Annually (September)                         |
| Calculation/distribution | Price (EUR/USD): realtime (every 15 seconds) |
| Calculation hours        | Realtime: 00:00 am 10:15 pm CET              |
| Base value/base date     | 1,000 as of Dec. 31, 1991                    |
| History                  | Available daily back to Dec. 31, 1991        |
| Inception date           | Nov. 17, 2010                                |

## 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> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 31, 1991 to Jun. 30, 2023

(USD, net return), all data as of Jun. 30, 2023

## STOXX® GLOBAL 150 INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>               | <b>Supersector</b>  | <b>Country</b> | <b>Weight (%)</b> |
|------------------------------|---------------------|----------------|-------------------|
| Apple Inc.                   | Technology          | United States  | 10.33             |
| Microsoft Corp.              | Technology          | United States  | 9.01              |
| Amazon.com Inc.              | Retail              | United States  | 4.29              |
| NVIDIA Corp.                 | Technology          | United States  | 3.70              |
| TESLA                        | Automobiles & Parts | United States  | 2.57              |
| ALPHABET CLASS C             | Technology          | United States  | 2.53              |
| META PLATFORMS CLASS A       | Technology          | United States  | 2.26              |
| UnitedHealth Group Inc.      | Health Care         | United States  | 1.60              |
| Berkshire Hathaway Inc. Cl B | Financial Services  | United States  | 1.58              |
| Exxon Mobil Corp.            | Energy              | United States  | 1.55              |

<sup>5</sup> Based on the composition as of Jun. 30, 2023

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