

# STOXX® GLOBAL 1800 EX EUROZONE INDEX

## Index description

The STOXX Global 1800 ex Eurozone Index is a broad yet liquid subset of the STOXX Global 1800 Index. With a variable number of components, the STOXX Global 1800 ex Eurozone Index provides a broad representation of the world's equities markets excluding the Eurozone.

## Key facts

»Derived from STOXX Global 1800, it provides a broad representation of the world's equities markets excluding the Eurozone

»Transparent and rules-based methodology

»Weighted by free-float market cap

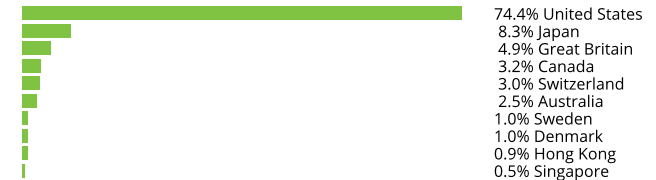
## Descriptive statistics

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 1800 ex Eurozone Index	50,519.2	47,204.9	31.3	10.8	2660.8	1.3	5.6	0.0	2.7
STOXX Global 1800 Index	57,684.6	52,287.3	29.0	10.2	2,660.8	1.3	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 1800 ex Eurozone Index	3.6	11.9	12.5	43.7	67.9	N/A	N/A	12.6	12.9	11.0
STOXX Global 1800 Index	3.6	12.2	13.6	43.3	63.2	N/A	N/A	13.7	12.8	10.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Global 1800 ex Eurozone Index	8.8	12.3	15.5	15.0	18.2	N/A	N/A	0.6	0.8	0.6
STOXX Global 1800 Index	8.8	11.7	14.8	14.5	17.6	N/A	N/A	0.7	0.8	0.6
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 1800 ex Eurozone Index	1.0	1.0	1.0	1.0	1.0	0.8	1.5	1.6	1.7	1.8
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 1800 ex Eurozone Index	1.0	1.0	1.0	1.0	1.0	-0.2	-0.3	-0.5	0.1	0.4

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

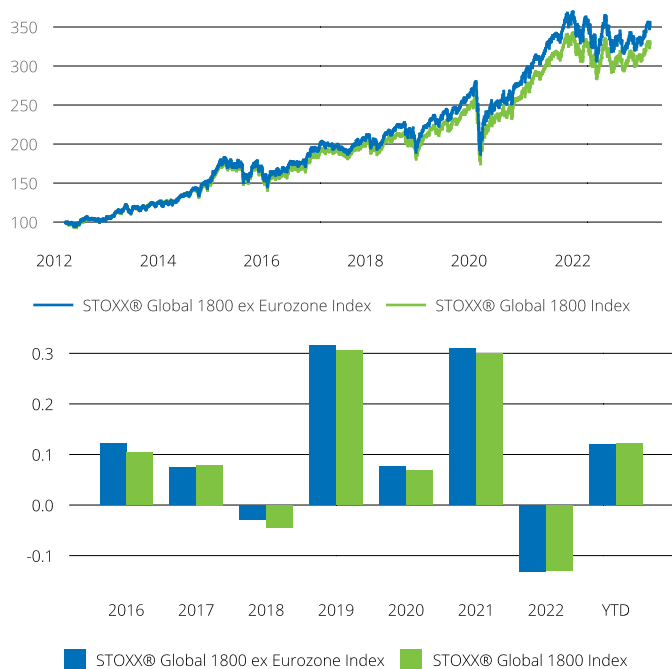
(EUR, net return), all data as of Jun. 30, 2023

## BENCHMARK INDICES

## STOXX® GLOBAL 1800 EX EUROZONE INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Global 1800 ex Eurozone Index	25.1	19.3	20.6	19.0	0.1	1.8	2.1	12.1
STOXX Global 1800 Index	23.7	18.3	19.7	18.0	0.1	1.9	1.9	10.8

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

## Methodology

The STOXX Global 1800 ex Eurozone Index is a broad yet liquid subset of the STOXX Global 1800 Index. With a variable number of components, the STOXX Global 1800 ex Eurozone Index provides a broad representation of the world's equities markets excluding the Eurozone. The parent index the STOXX Global 1800 contains 600 European, 600 American and 600 Asia/Pacific region stocks represented by the STOXX Europe 600 Index, the STOXX North America 600 Index and the STOXX Asia/Pacific 600 Index.

The detailed methodology including the calculation formula can be found in our rulebook: [www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0490914790	SXW1XEGR		.SXW1XEGR
Gross Return EUR	CH0490914790	SXW1XEGR		.SXW1XEGR
Net Return EUR	CH0490914808	SXW1XER	SXW1XER INDEX	.SXW1XER
Price EUR	CH0490914782	SXW1XEE		.SXW1XEE
Gross Return USD	CH0490914832	SXW1XEGV		.SXW1XEGV
Gross Return USD	CH0490914832	SXW1XEGV		.SXW1XEGV
Net Return USD	CH0490914816	SXW1XEV		.SXW1XEV
Net Return USD	CH0490914816	SXW1XEV		.SXW1XEV
Price USD	CH0490914824	SXW1XEL		.SXW1XEL

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	None
No. of components	Variable
Review frequency	In line with parent index
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of Mar. 19, 2012
History	Mar. 19, 2012
Inception date	Jul. 31, 2019

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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 19, 2012 to Jun. 30, 2023

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

## STOXX® GLOBAL 1800 EX EUROZONE INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Apple Inc.	Technology	United States	5.64
Microsoft Corp.	Technology	United States	4.92
Amazon.com Inc.	Retail	United States	2.34
NVIDIA Corp.	Technology	United States	2.02
TESLA	Automobiles & Parts	United States	1.40
ALPHABET CLASS C	Technology	United States	1.38
META PLATFORMS CLASS A	Technology	United States	1.23
UnitedHealth Group Inc.	Health Care	United States	0.87
Berkshire Hathaway Inc. Cl B	Financial Services	United States	0.86
Exxon Mobil Corp.	Energy	United States	0.85

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

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