

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.

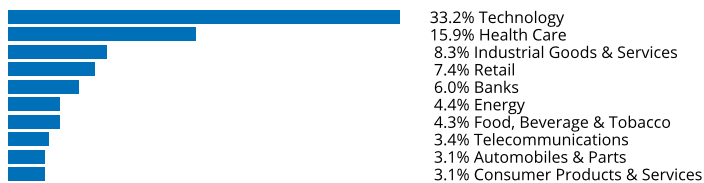
Key facts

- » 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

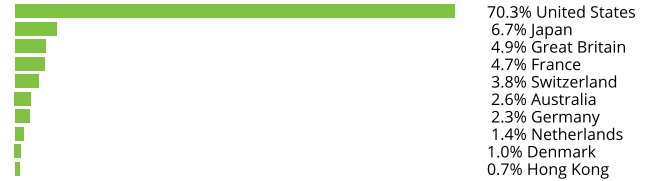
Descriptive statistics

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	28,605.3	26,626.5	177.5	90.6	2655.1	18.6	10.0	0.1	3.5
STOXX Global 1800 Index	59,490.8	53,924.1	30.0	10.4	2,655.1	0.4	4.9	0.0	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
STOXX Global 150 Index	1.1	15.1	6.9	41.7	60.9	N/A	N/A	7.0	12.4	10.1
STOXX Global 1800 Index	-1.2	8.1	2.0	34.8	43.5	N/A	N/A	2.0	10.5	7.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Global 150 Index	10.7	12.6	18.3	16.7	18.5	N/A	N/A	0.3	0.7	0.5
STOXX Global 1800 Index	10.6	12.4	17.9	16.0	18.1	N/A	N/A	-0.0	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 150 Index	1.0	1.0	1.0	1.0	1.0	2.8	3.1	3.3	3.4	3.2
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 150 Index	1.0	1.0	1.0	1.0	1.0	9.1	4.9	1.5	0.5	0.7

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

² Based on EURIBOR1M

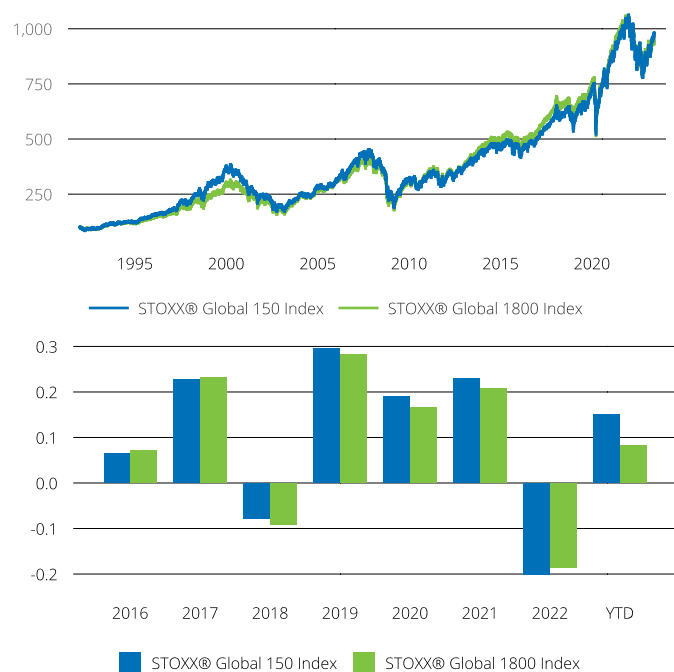
(USD, net return), all data as of May 31, 2023

BLUE-CHIP INDICES

STOXX® GLOBAL 150 INDEX

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 150 Index	22.5	19.1	21.8	19.1	0.1	1.6	2.6	23.4
STOXX Global 1800 Index	22.3	17.2	18.6	16.9	0.1	1.7	1.8	6.0

Performance and annual returns⁴

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
Price EUR	CH0118477402	SX150P	SX150P INDEX	.SX150P
Net Return USD	CH0118477436	SX150V	SX150V INDEX	.SX150V
Price USD	CH0118477428	SX150L	SX150L INDEX	.SX150L

Complete list available here: 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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Dec. 31, 1991 to May 31, 2023

(USD, net return), all data as of May 31, 2023

STOXX® GLOBAL 150 INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	9.97
Microsoft Corp.	Technology	United States	9.18
Amazon.com Inc.	Retail	United States	4.16
NVIDIA Corp.	Technology	United States	3.49
ALPHABET CLASS C	Technology	United States	2.82
META PLATFORMS CLASS A	Technology	United States	2.24
TESLA	Automobiles & Parts	United States	2.11
UnitedHealth Group Inc.	Health Care	United States	1.71
Exxon Mobil Corp.	Energy	United States	1.58
Berkshire Hathaway Inc. Cl B	Financial Services	United States	1.57

⁵ Based on the composition as of May 31, 2023
