

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

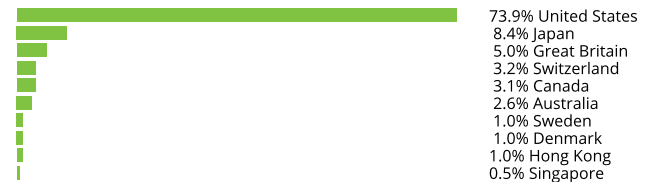
Descriptive statistics

| 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 | 48,907.1 | 45,677.8 | 30.3 | 10.4 | 2,490.5 | 0.4 | 5.5 | 0.0 | 3.1 |
| STOXX Global 1800 Index | 55,802.3 | 50,580.8 | 28.1 | 9.7 | 2,490.5 | 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 1800 ex Eurozone Index | 2.9 | 8.0 | 1.9 | 40.5 | 61.9 | N/A | N/A | 1.9 | 12.1 | 10.2 |
| STOXX Global 1800 Index | 2.3 | 8.3 | 2.5 | 40.6 | 57.1 | N/A | N/A | 2.5 | 12.1 | 9.6 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Global 1800 ex Eurozone Index | 11.2 | 12.8 | 16.6 | 15.6 | 18.2 | N/A | N/A | 0.0 | 0.7 | 0.5 |
| STOXX Global 1800 Index | 11.0 | 12.2 | 15.9 | 15.0 | 17.6 | N/A | N/A | 0.1 | 0.7 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global 1800 ex Eurozone Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.6 | 1.6 | 1.7 | 1.9 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global 1800 ex Eurozone Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 6.3 | -0.3 | -0.3 | 0.0 | 0.4 |

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

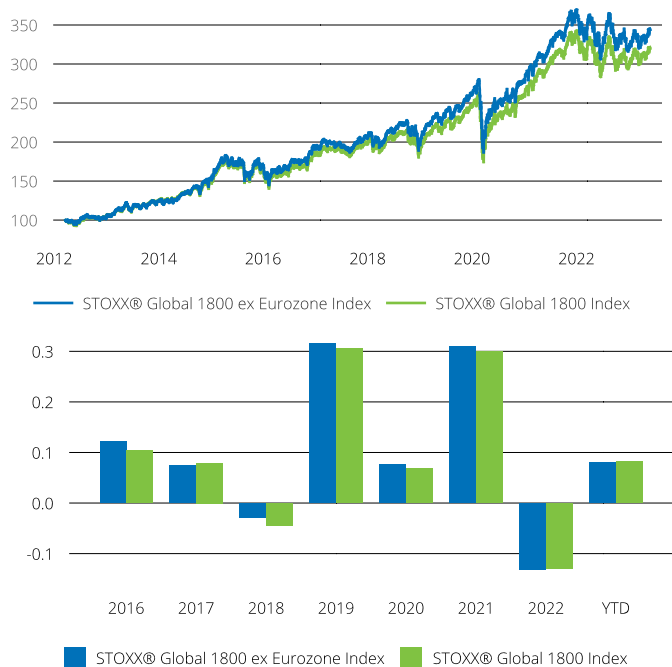
(EUR, net return), all data as of May 31, 2023

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 (%) ³ | Price/ sales | Price/ cash flow |
|-------------------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
| | Trailing | Projected | Trailing | Projected | Trailing | Trailing | Trailing | Trailing |
| STOXX Global 1800 ex Eurozone Index | 23.5 | 18.0 | 19.4 | 17.7 | 0.1 | 1.6 | 2.0 | 12.1 |
| 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 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

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 | SXW1XEVE | | .SXW1XEVE |
| Net Return USD | CH0490914816 | SXW1XEVE | | .SXW1XEVE |
| Price USD | CH0490914824 | SXW1XEL | | .SXW1XEL |

Complete list available here: 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.

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

⁴ STOXX data from Mar. 19, 2012 to May 31, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|------------------------------|---------------------|----------------|-------------------|
| Apple Inc. | Technology | United States | 5.45 |
| Microsoft Corp. | Technology | United States | 5.02 |
| Amazon.com Inc. | Retail | United States | 2.28 |
| NVIDIA Corp. | Technology | United States | 1.91 |
| ALPHABET CLASS C | Technology | United States | 1.54 |
| META PLATFORMS CLASS A | Technology | United States | 1.23 |
| TESLA | Automobiles & Parts | United States | 1.15 |
| UnitedHealth Group Inc. | Health Care | United States | 0.93 |
| Exxon Mobil Corp. | Energy | United States | 0.86 |
| Berkshire Hathaway Inc. Cl B | Financial Services | United States | 0.86 |

⁵ Based on the composition as of May 31, 2023
