

STOXX® GLOBAL 1800 INDEX

Index description

The STOXX Global 1800 Index contains 600 European, 600 North-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.

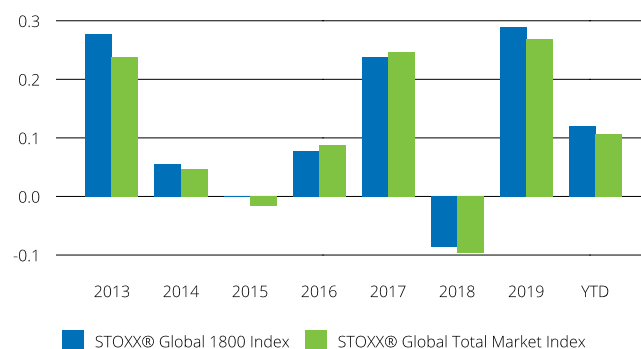
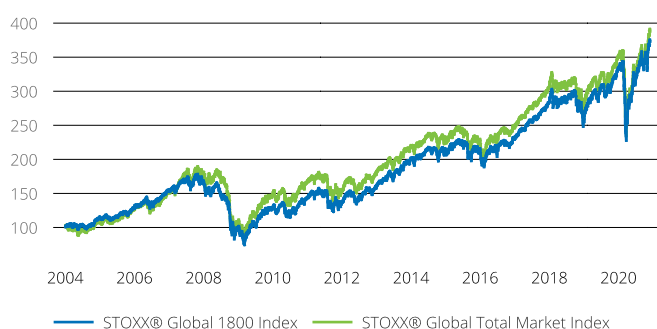
Key facts

- » Transparent and rules-based methodology
- » Buffer rule applied on regional indices aims to reduce turnover
- » Weighted by free-float market cap
- » Serves as basis for further regional, sector and country indices and as basis multiple thematic indices

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 1800 Index	12.9	12.1	15.5	33.4	72.0	N/A	N/A	15.7	10.3	11.6
STOXX Global Total Market Index	13.3	10.6	14.4	28.9	68.0	N/A	N/A	14.6	9.0	11.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 1800 Index	15.1	29.8	28.7	19.0	16.1	N/A	N/A	0.5	0.5	0.7
STOXX Global Total Market Index	15.0	29.0	27.9	18.4	15.6	N/A	N/A	0.5	0.5	0.7
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 1800 Index	1.0	1.0	1.0	1.0	1.0	2.1	2.5	2.4	1.8	1.6
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 1800 Index	1.0	1.0	1.0	1.0	1.0	-2.4	0.7	0.5	0.7	0.4

Performance and annual returns³



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

² Based on EURIBOR1M

³ STOXX data from Jan. 02, 2004 to Nov. 30, 2020

(USD, gross return), all data as of Nov. 30, 2020

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Methodology

The STOXX Global 1800 Index is the combination of three regional benchmark indices (STOXX Europe 600 Index, STOXX North America 600 Index and STOXX Asia/Pacific 600 Index). Stocks in the relevant regional benchmark index are ranked according to their free-float market cap and screened for minimum liquidity measured as average daily traded value over three months. The detailed methodology including the calculation formula can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

Quick facts

Weighting	Free-float market cap
Cap factor	20% on a component level
No. of components	Fixed; 1800
Review frequency	Quarterly (Mar., Jun., Sep., Dec.)

To learn more about the inception date, currency versions, calculation hours and historical values, please see our data vendor code sheet.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0147787615	SXW1GR	SXW1GR INDEX	
Gross Return EUR	CH0147787615	SXW1GR	SXW1GR INDEX	
Net Return EUR	CH0111485212	SXW1R	SXW1R INDEX	.SXW1R
Net Return EUR	CH0111485212	SXW1R	SXW1R INDEX	.SXW1R
Price EUR	CH0111485204	SXW1E	SXW1E INDEX	.SXW1E
Price EUR	CH0111485204	SXW1E	SXW1E INDEX	.SXW1E
Gross Return GBP	CH0393657520	SXW1GHB	SXW1GHB INDEX	.SXW1GHB
Net Return GBP	CH0393657355	SXW1HB	SXW1HB INDEX	.SXW1HB
Price GBP	CH0393657629	SXW1GB	SXW1GB INDEX	.SXW1GB
Gross Return JPY	CH0224453248	SXW1JG		.SXW1JG

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

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

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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.

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Top 10 Components⁴

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	3.95
Microsoft Corp.	Technology	United States	3.26
Amazon.com Inc.	Retail	United States	2.69
FACEBOOK CLASS A	Technology	United States	1.34
ALPHABET CLASS C	Technology	United States	1.05
TESLA	Automobiles & Parts	United States	0.83
Johnson & Johnson	Health Care	United States	0.76
JPMorgan Chase & Co.	Financial Services	United States	0.72
VISA Inc. Cl A	Industrial Goods & Services	United States	0.71
Procter & Gamble Co.	Personal Care, Drug & Grocery Stores	United States	0.69

⁴ Based on the composition as of Nov. 30, 2020