STOXX® GLOBAL 1800 EX EUROPE ENERGY INDEX

Index description

STOXX calculates several ex region, ex country and ex sector indices. This means that from the main index a specific region, country or sector is excluded. The sector classification is based on ICB Classification (www.icbenchmark.com.) Some examples:

a) Blue-chip ex sector: the EURO STOXX 50 ex Financial Index excludes all companies assigned to the ICB code 30

b) Benchmark ex region: the STOXX Global 1800 ex Europe Index excludes all companies from Europe

c) Benchmark ex country: the STOXX Europe 600 ex UK Index excludes companies from the United Kingdom

d) Size ex sector: the STOXX Europe Large 200 ex Banks Index excludes all companies assigned to the ICB code 3010

Key facts

»Transparent and rules-based methodology

»Buffer rule aims to reduce turnover

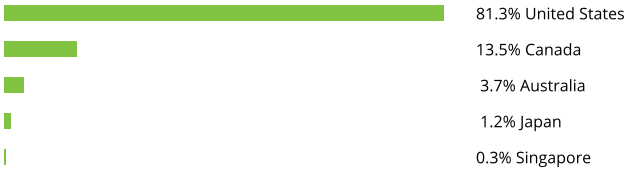
»Weighted by free-float market cap

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 1800 ex Europe Energy Index	2,421.5	2,342.2	45.0	23.1	467.3	1.6	20.0	0.1	9.4
STOXX Global 1800 Index	54,186.4	49,303.6	27.4	9.5	2,331.0	0.7	4.7	0.0	3.3

Supersector weighting (top 10)

Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 1800 ex Europe Energy Index	21.2	50.1	43.0	45.6	26.1	N/A	N/A	43.2	13.5	4.8
STOXX Global 1800 Index	7.0	-21.6	-20.3	12.7	23.4	N/A	N/A	-20.4	4.1	4.4
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Global 1800 ex Europe Energy Index	30.9	32.9	31.5	39.3	32.8	N/A	N/A	1.1	0.3	0.2
STOXX Global 1800 Index	23.4	20.8	19.6	20.9	17.8	N/A	N/A	-1.2	0.2	0.3
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Global 1800 ex Europe Energy Index	0.7	0.5	0.5	0.7	0.7	23.4	29.2	27.5	29.1	24.0
Index to benchmark					**Beta**				**Annualized information ratio**	
STOXX Global 1800 ex Europe Energy Index	0.9	0.8	0.8	1.3	1.3	6.6	2.7	2.1	0.3	0.1

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

[2] Based on EURIBOR1M

(USD, price), all data as of Oct. 31, 2022

SUPERSECTOR INDICES

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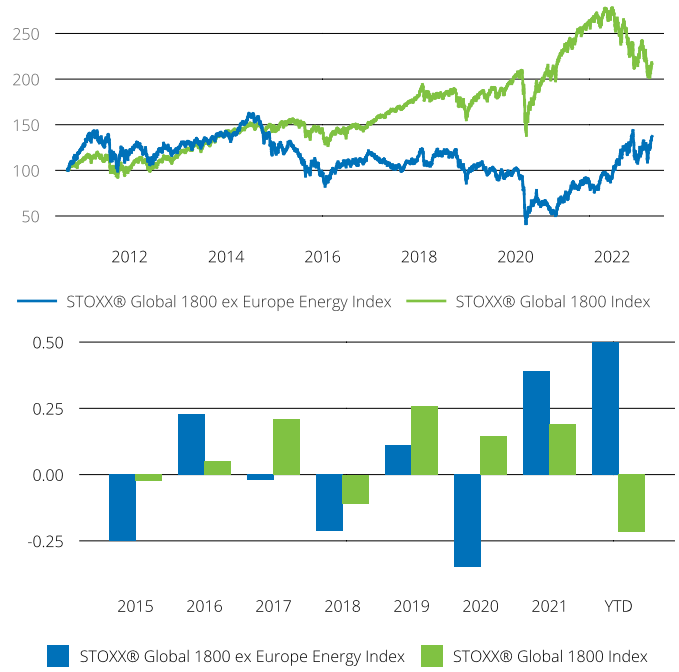
Fundamentals (for last 12 months)

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 Europe Energy Index	10.5	9.0	10.3	8.9	2.6	4.4	1.7	7.9
STOXX Global 1800 Index	19.1	16.0	16.5	15.2	0.1	1.2	1.9	18.2

Performance and annual returns[4]



Methodology

A specific region, country or sector is excluded from the relevant main index.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
Gross Return	EUR	CH0462357929	SXWXENGR		.SXWXENGR
Net Return	EUR	CH0462357945	SXWXENR	SXWXENR INDEX	.SXWXENR
Price	EUR	CH0462357937	SXWXENP	SXWXENP INDEX	.SXWXENP
Gross Return	USD	CH0462357952	SXWXENGV		.SXWXENGV
Net Return	USD	CH0462357978	SXWXENV	SXWXENV INDEX	.SXWXENV
Price	USD	CH0462357960	SXWXENL	SXWXENL INDEX	.SXWXENL

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

Quick facts

Weighting	Free-float market cap
Cap factor	None except for the STOXX Europe 600 Supersectors, EURO STOXX
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00 CET 18:00 CET
Base value/base date	100 as of Jun. 18, 2010
History	Jun. 18, 2010
Inception date	Sep. 21, 2020

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 Sep. 17, 2010 to Oct. 31, 2022

(USD, price), all data as of Oct. 31, 2022

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Exxon Mobil Corp.	Energy	United States	19.95
Chevron Corp.	Energy	United States	14.11
ConocoPhillips	Energy	United States	7.05
EOG Resources Inc.	Energy	United States	3.45
Enbridge Inc.	Energy	Canada	3.40
Schlumberger Ltd.	Energy	United States	3.18
Canadian Natural Resources Ltd	Energy	Canada	2.91
Pioneer Natural Resources Co.	Energy	United States	2.68
MARATHON PETROLEUM	Energy	United States	2.45
Occidental Petroleum Corp.	Energy	United States	2.37

[5] Based on the composition as of Oct. 31, 2022