

STOXX GLOBAL 1800 DAILY HEDGED

Index description

STOXX Hedged Indices measure the performance of an underlying index while at the same time eliminating foreign currency fluctuations by hedging the local currency risk of the underlying constituents. The indices combine the performance of the underlying STOXX index with a hypothetical rolling investment in one-month foreign-exchange forward contracts, with daily adjustment of invested notional and currency exposures.

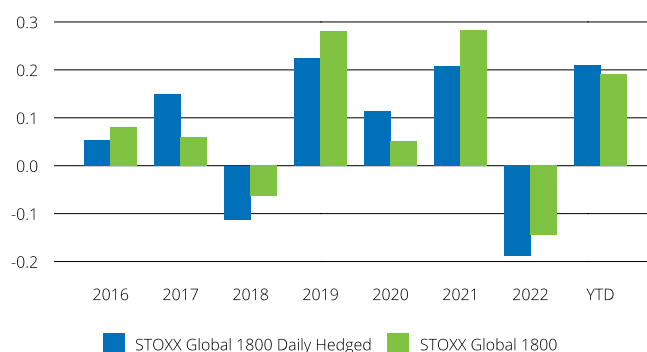
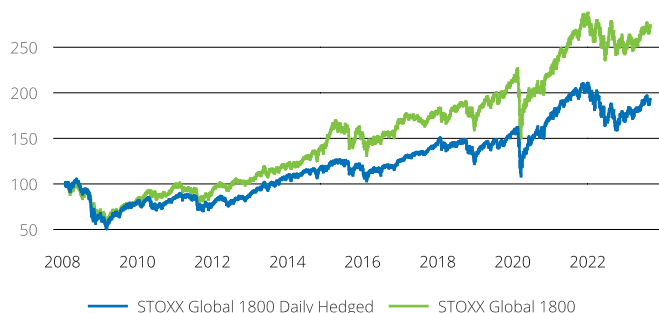
Key facts

»Eliminates the risk of currency fluctuations at the cost of potential currency gains

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 1800 Daily Hedged	-2.0	13.4	10.4	20.4	30.8	N/A	N/A	10.4	6.4	5.6
STOXX Global 1800	-1.0	19.2	5.2	32.1	45.5	N/A	N/A	5.2	9.8	7.9
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 Daily Hedged	N/A	N/A	14.3	14.8	17.7	N/A	N/A	0.5	0.4	0.3
STOXX Global 1800	N/A	N/A	13.8	14.5	17.7	N/A	N/A	0.1	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 1800 Daily Hedged	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 1800 Daily Hedged	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

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. 31, 2008 to Aug. 31, 2023

(EUR), all data as of Aug. 31, 2023

STRATEGY INDICES

STOXX GLOBAL 1800 DAILY HEDGED

Methodology

The STOXX Global 1800 Daily Hedged Index represents the returns of an investment in the STOXX® Global 1800 Index that involves hedging the local currency risk of the underlying constituents. This is achieved by a hypothetical rolling investment in one-month foreign-exchange forward contracts, with daily adjustment of invested notional and currency exposures.

The detailed methodology including the calculation formula can be found in our rulebooks: www.stoxx.com/rulebooks

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.)
Calculation/distribution	dayend
Calculation hours	22:30:00 22:30:00
Base value/base date	100 as of Jan. 30, 2004
History	Available since Jan. 30 2004
Inception date	Jun. 05, 2019

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

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0313264860	SXW1GRDH	SXW1GRDH INDEX	.SXW1GRDH
Net Return EUR	CH0313264878	SXW1GDH	SXW1GDH INDEX	.SXW1GDH
Price EUR	CH0313264886	SXW1EDH	SXW1EDH INDEX	.SXW1EDH

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

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.

