BENCHMARK INDICES
STOXX GLOBAL 1800 EX USA

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 8000

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

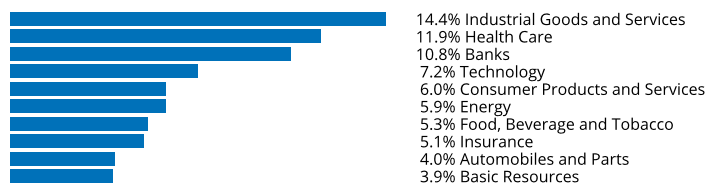d) Size ex sector: the STOXX Europe Large 200 ex Banks Index excludes all companies assigned to the ICB code 8300

Key facts

» Transparent and rules-based methodology

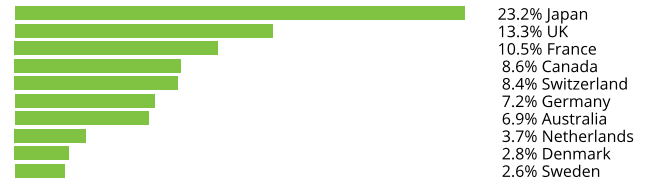» Buffer rule aims to reduce turnover

» 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 USA	22,792.0	18,558.6	14.9	5.6	321.7	1.2	1.7	0.0	3.4
STOXX Global 1800	63,153.7	57,308.2	31.8	11.1	2,811.7	1.2	4.9	0.0	3.1

Supersector weighting (top 10)

14.4% Industrial Goods and Services
11.9% Health Care
10.8% Banks
7.2% Technology
6.0% Consumer Products and Services
5.9% Energy
5.3% Food, Beverage and Tobacco
5.1% Insurance
4.0% Automobiles and Parts
3.9% Basic Resources

Country weighting

23.2% Japan
13.3% UK
10.5% France
8.6% Canada
8.4% Switzerland
7.2% Germany
6.9% Australia
3.7% Netherlands
2.8% Denmark
2.6% Sweden

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 USA	-3.8	10.5	16.6	20.4	26.1	N/A	N/A	16.7	6.4	4.8
STOXX Global 1800	-2.4	25.1	16.0	27.2	51.0	N/A	N/A	16.2	8.4	8.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Global 1800 ex USA	N/A	N/A	15.7	15.4	16.5	N/A	N/A	0.8	0.4	0.3
STOXX Global 1800	N/A	N/A	15.7	15.6	18.2	N/A	N/A	0.8	0.5	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 1800 ex USA	0.7	0.7	0.7	0.7	0.8	9.1	9.0	11.2	11.4	11.7
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 1800 ex USA	0.9	0.8	0.7	0.7	0.7	-1.8	-0.8	-0.0	-0.2	-0.4

[1] For information on data calculation, please refer to STOXX calculation reference guide.
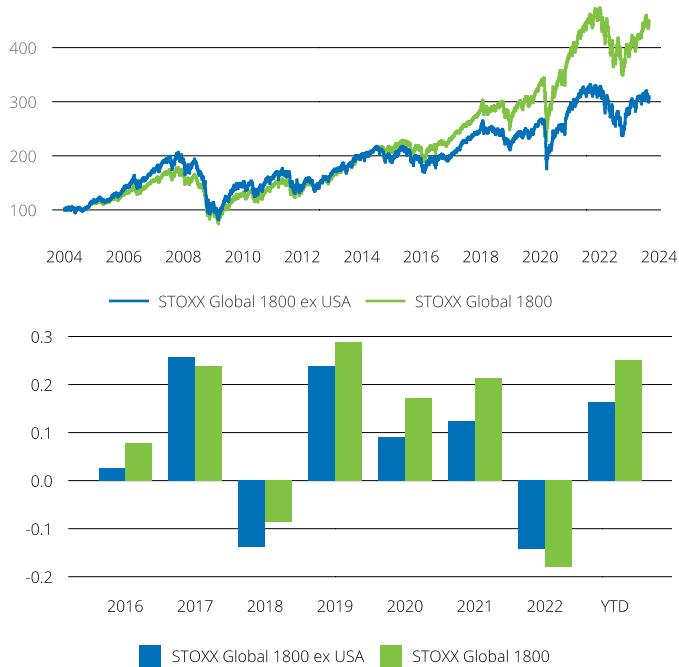
(USD, gross return), all data as of Aug. 31, 2023

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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 USA	14.7	13.4	13.4	13.2	1.7	3.7	1.3	7.5
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	2.5	1.9	10.8

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	USD	CH0147793373	SXWNUGV	SXWNUGV INDEX	.SXWNUGV
Price	EUR	CH0147793381	SXWNUP		.SXWNUP
Price	USD	CH0147793415	SXWNUL	SXWNUL INDEX	.SXWNUL
Net Return	EUR	CH0147793399	SXWNUR		.SXWNUR
Net Return	USD	CH0147793423	SXWNUV	SXWNUV INDEX	.SXWNUV
Gross Return	EUR	CH0147793407	SXWNUGR		.SXWNUGR

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

Quick facts

Weighting	Free-float market cap
Cap factor	In line with parent index
No. of components	Variable
Review frequency	In line with parent index

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

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Jan. 02, 2004 to Aug. 31, 2023

(USD, gross return), all data as of Aug. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage and Tobacco	Switzerland	1.73
NOVO NORDISK B	Health Care	Denmark	1.62
ASML HLDG	Technology	Netherlands	1.43
LVMH MOET HENNESSY	Consumer Products and Services	France	1.19
Toyota Motor Corp.	Automobiles and Parts	Japan	1.15
SHELL	Energy	UK	1.14
NOVARTIS	Health Care	Switzerland	1.14
ASTRAZENECA	Health Care	UK	1.13
ROCHE HLDG P	Health Care	Switzerland	1.12
TOTALENERGIES	Energy	France	0.85

[5] Based on the composition as of Aug. 31, 2023