

STOXX GLOBAL 1800

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.

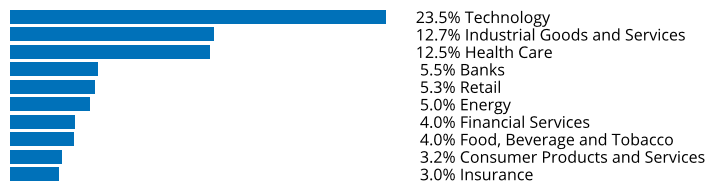
Key facts

- » 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

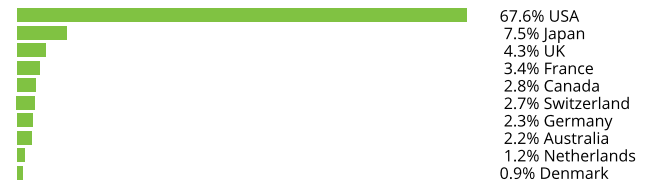
Descriptive statistics

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	58,187.4	52,801.6	29.3	10.2	2590.6	1.1	4.9	0.0	3.1
STOXX Global Total Market	78,732.7	66,516.6	5.9	0.6	2,590.6	0.0	3.9	0.0	2.8

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	-0.8	14.1	7.5	40.2	61.9	N/A	N/A	7.6	12.0	10.2
STOXX Global Total Market	-1.1	20.5	6.0	39.7	55.1	N/A	N/A	6.1	11.9	9.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Global 1800	N/A	N/A	13.8	14.5	17.7	N/A	N/A	0.3	0.7	0.5
STOXX Global Total Market	N/A	N/A	13.0	13.8	17.0	N/A	N/A	0.2	0.8	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 1800	1.0	1.0	1.0	1.0	1.0	1.1	1.2	1.6	1.6	1.7
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 1800	1.1	1.0	1.1	1.0	1.0	2.9	1.0	0.9	0.1	0.6

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

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

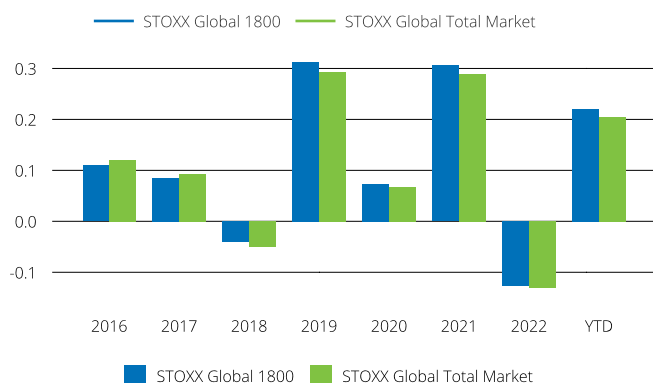
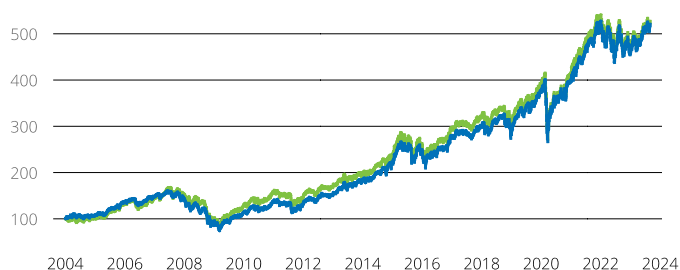
BENCHMARK INDICES

STOXX GLOBAL 1800

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	20.8	17.7	18.7	17.4	0.1	2.3	1.9	10.8
STOXX Global Total Market	17.5	14.7	14.7	14.0	0.2	2.3	1.3	0.2

Performance and annual returns⁴



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

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH0111485204	SXW1E	SXW1E INDEX	.SXW1E
Price USD	US26061Q1031	SXW1	SXW1 INDEX	.SXW1
Net Return EUR	CH0111485212	SXW1R	SXW1R INDEX	.SXW1R
Net Return USD	CH0111485220	SXW1V	SXW1V INDEX	.SXW1V
Gross Return USD	CH0147790171	SXW1GV		
Gross Return EUR	CH0147787615	SXW1GR	SXW1GR INDEX	
Gross Return JPY	CH0224453248	SXW1JG		.SXW1JG
Net Return JPY	CH0224453560	SXW1JN		.SXW1JN
Price JPY	CH0225159562	SXW1JP		.SXW1JP
Price GBP	CH0393657629	SXW1GB	SXW1GB INDEX	.SXW1GB
Net Return GBP	CH0393657355	SXW1HB	SXW1HB INDEX	.SXW1HB
Gross Return GBP	CH0393657520	SXW1GHB	SXW1GHB INDEX	.SXW1GHB

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

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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

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

BENCHMARK INDICES

STOXX GLOBAL 1800

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	4.91
Microsoft Corp.	Technology	USA	4.25
Amazon.com Inc.	Retail	USA	2.22
NVIDIA Corp.	Technology	USA	2.12
ALPHABET CLASS C	Technology	USA	1.41
TESLA	Automobiles and Parts	USA	1.24
META PLATFORMS CLASS A	Technology	USA	1.14
Eli Lilly & Co.	Health Care	USA	0.82
Berkshire Hathaway Inc. Cl B	Financial Services	USA	0.82
Exxon Mobil Corp.	Energy	USA	0.79

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