

## Description

The S&P Global Ex-ANZ Between USD1 Billion and USD5 Billion is a float-adjusted, market-capitalization-weighted index that includes all stocks with total market capitalization between USD 1 Billion and USD 5 Billion from all countries included in the S&P Global BMI, excluding Australia and New Zealand.

## Quick Facts

WEIGHTING METHOD	Float-adjusted market cap weighted
REBALANCING FREQUENCY	Quarterly
CALCULATION FREQUENCY	End of day
CALCULATION CURRENCIES	USD, AUD, CAD, EUR, GBP, JPY, LCL
LAUNCH DATE	November 5, 2018
FIRST VALUE DATE	December 30, 1994
REGULATORY AUTHORIZATION	European Union

For more information, including the complete methodology document, please visit:  
<https://www.spglobal.com/spdji/en/>

All information for an index prior to its Launch Date is back-tested, based on the methodology that was in effect on the Launch Date. Back-tested performance, which is hypothetical and not actual performance, is subject to inherent limitations because it reflects application of an Index methodology and selection of index constituents in hindsight. No theoretical approach can take into account all of the factors in the markets in general and the impact of decisions that might have been made during the actual operation of an index. Actual returns may differ from, and be lower than, back-tested returns.

## Historical Performance



■ S&P Global Ex-Australia & New Zealand Between USD1 Billion and USD5 Billion (USD)

### Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS			
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS
Total Return							
859.09	4.93%	13.19%	-6.25%	5.41%	2.41%	6.25%	8.59%
Price Return							
512.54	4.78%	12.55%	-7.64%	3.12%	0.19%	3.98%	6.35%
Net Total Return							
422.08	4.9%	13.07%	-6.52%	4.95%	1.96%	5.79%	8.14%

### Calendar Year Performance

2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return									
22.61%	-14.14%	24.18%	11.1%	-1.86%	2.67%	25.96%	18.64%	-10.4%	25.54%
Price Return									
19.77%	-15.97%	21.69%	8.73%	-3.79%	0.71%	23.51%	16.09%	-12.22%	23.22%
Net Total Return									
22.04%	-14.51%	23.68%	10.62%	-2.25%	2.28%	25.46%	18.13%	-10.75%	25.09%

### Risk

	ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
	3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
Total Return						
19.81%	16.85%	15.66%	0.12	0.37	0.55	
Price Return						
19.86%	16.88%	15.7%	0.01	0.24	0.4	
Net Total Return						
19.82%	16.86%	15.67%	0.1	0.34	0.52	

Risk is defined as standard deviation calculated based on total returns using monthly values.

### Fundamentals

P/E (TRAILING)	P/E (PROJECTED)	P/B	INDICATED DIV YIELD	P/SALES	P/CASH FLOW
67.4	29.35	1.5	2.12%	1.02	12.06

As of August 31, 2020. Fundamentals are updated on approximately the fifth business day of each month.

### Index Characteristics

NUMBER OF CONSTITUENTS	4067
CONSTITUENT MARKET [USD MILLION]	
MEAN TOTAL MARKET CAP	2,479.31
LARGEST TOTAL MARKET CAP	25,230.79
SMALLEST TOTAL MARKET CAP	44.23
MEDIAN TOTAL MARKET CAP	1,992.08
WEIGHT LARGEST CONSTITUENT [%]	0.3
WEIGHT TOP 10 CONSTITUENTS [%]	2.1

### ESG Carbon Characteristics

CARBON TO VALUE INVESTED (METRIC TONS CO <sub>2</sub> e/\$1M INVESTED)*	230.02
CARBON TO REVENUE (METRIC TONS CO <sub>2</sub> e/\$1M REVENUES)*	298.62
WEIGHTED AVERAGE CARBON INTENSITY (METRIC TONS CO <sub>2</sub> e/\$1M REVENUES)*	322.05
FOSSIL FUEL RESERVE EMISSIONS (METRIC TONS CO <sub>2</sub> / \$1M INVESTED)	5,064.48

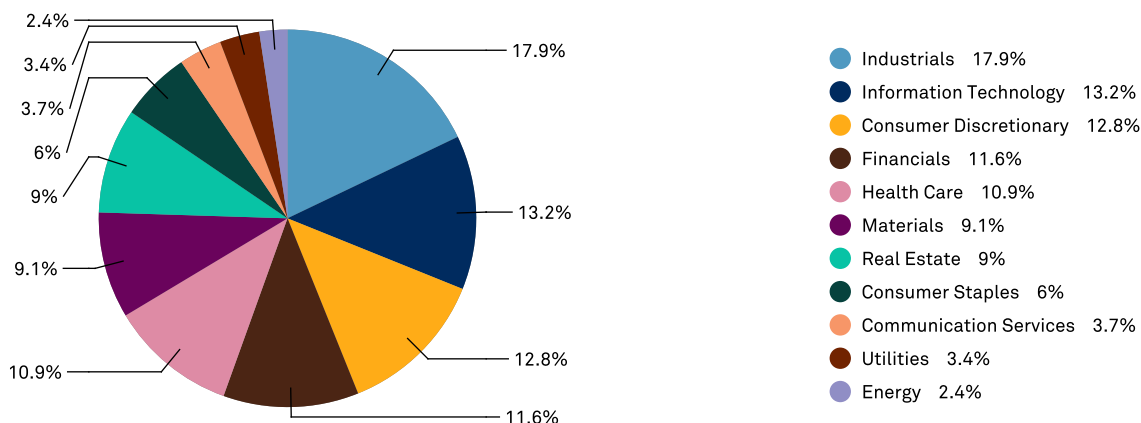
\*Operational and first-tier supply chain greenhouse gas emissions.  
For more information, please visit: [www.spdji.com/esg-carbon-metrics](http://www.spdji.com/esg-carbon-metrics).

### Top 10 Constituents By Index Weight

CONSTITUENT	SYMBOL	SECTOR*
Moderna, Inc.	MRNA	Health Care
Teladoc Health, Inc	TDOC	Health Care
NIO Inc-ADR	NIO	Consumer Discretionary
Generac Holdings Inc	GNRC	Industrials
Gold Fields Ltd	GOGOF	Materials
SolarEdge Technologies Inc	SEDG	Information Technology
Evolution Gaming Group AB	EVO	Consumer Discretionary
Immunomedics Inc	IMMU	Health Care
Chegg Inc	CHGG	Consumer Discretionary
Trex Co	TREX	Industrials

\*Based on GICS® sectors

### Sector\* Breakdown



\*Based on GICS® sectors

The weightings for each sector of the index are rounded to the nearest tenth of a percent; therefore, the aggregate weights for the index may not equal 100%.

### Country Breakdown

COUNTRY	NUMBER OF CONSTITUENTS	TOTAL MARKET CAP [USD MILLION]	INDEX WEIGHT [%]
United States	998	2,425,112.54	36.8
Japan	475	1,124,531.1	15.1
China	905	2,612,541.34	7
United Kingdom	143	355,490.75	5.3
Canada	124	294,223.99	4.3
Taiwan, ROC	110	276,070.6	3.5
India	179	446,533.39	2.9
South Korea	107	235,213.39	2.3
Germany	66	189,924.29	2.1
Sweden	51	160,246.47	2.1
Switzerland	50	153,881.47	1.7
South Africa	44	97,463.94	1.4
Brazil	70	126,535.1	1.3
Malaysia	47	115,892.95	1
France	44	95,558.3	0.9
Singapore	39	82,425.74	0.9
Denmark	19	62,473.96	0.8

COUNTRY	NUMBER OF CONSTITUENTS	TOTAL MARKET CAP [USD MILLION]	INDEX WEIGHT [%]
Italy	43	95,215.58	0.8
Netherlands	18	50,170.32	0.7
Thailand	56	103,653.78	0.7
Hong Kong SAR, China	42	85,963.33	0.7
Israel	32	54,685.93	0.6
Mexico	30	66,716.57	0.6
Norway	25	50,720.48	0.6
Saudi Arabia	31	78,917.95	0.6
Belgium	22	49,370.18	0.6
Austria	17	43,080.82	0.5
Spain	29	51,938.71	0.5
Finland	13	33,069.97	0.4
Russia	26	61,046.62	0.4
Indonesia	45	67,310.11	0.4
Poland	17	41,352	0.4
Turkey	25	57,135.71	0.3
Qatar	12	31,654.95	0.3
Chile	21	34,009.03	0.2
Philippines	22	39,398.26	0.2
Luxembourg	5	15,276.4	0.2
Ireland	7	13,455.38	0.2
Greece	10	16,018.38	0.2
Kuwait	10	16,807.59	0.2
United Arab Emirates	9	21,125.56	0.1
Portugal	8	12,499.06	0.1
Colombia	5	9,633.26	0.1
Hungary	2	5,851.84	0.1
Peru	2	4,173.61	0.1
Egypt	5	6,348.63	0
Pakistan	4	7,062	0
Czech Republic	3	5,583.92	0

Based on index constituents' country of domicile.

### Tickers

	TICKER	REUTERS
Price Return	SPGXC7UP	N/A
Net Total Return	SPGXC7UN	N/A
Total Return	SPGXC7UT	N/A

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Source: S&P Dow Jones Indices LLC.

The launch date of the S&P Global Ex-Australia & New Zealand Between USD1 Billion and USD5 Billion (USD) was November 5, 2018.

All information presented prior to the index launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. Past performance is not an indication or guarantee of future results. Please see the Performance Disclosure at <http://www.spindices.com/regulatory-affairs-disclaimers/> for more information regarding the inherent limitations associated with back-tested performance.

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