# STOXX® GLOBAL 1800 PARIS-ALIGNED BENCHMARK INDEX

## Index description

The STOXX Paris-Aligned Benchmark Indices are based on liquid securities from a selection of STOXX Benchmark Indices. They follow the EU Paris-Aligned Benchmark (EU PAB) requirements outlined by the European Commission on climate benchmarks.

Companies identified as non-compliant based on their Global Standards Screening (GSS) assessment or are involved in Controversial Weapons or Tobacco Production are not eligible for selection. Securities that generate revenues above a certain threshold from coal, oil and gas exploration or processing activities, or from fossil fuel-based power generation are not considered for selection. Furthermore, STOXX will exclude companies that ISS ESG assesses to have Significant Obstruction in the UN SDGs 12,13,14 and 15.

The weighing process follows an optimization process with the aim to reduce their greenhouse gas intensity by at least 50% when compared to their underlying benchmarks and to meet the year on year 7% decarbonization target.

## Key facts

»The indices are designed to help investors shift towards a low-carbon economy and align investments to the Paris Climate Agreement

»Scope 1, Scope 2 and Scope 3 are used across all sectors from the first date of the index construction

»The indices aim to reduce their greenhouse gases emission intensity by at least 50% when compared to their underlying benchmarks

»Sectors key to the low-carbon transition, high climate impact sectors, are not underweighted relative to the underlying benchmarks

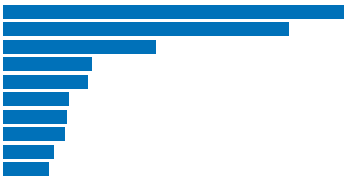
»The STOXX Paris-Aligned Benchmark Indices are designed to meet the year on year 7% decarbonization target

»Indices overweight securities with concrete targets and emission reduction targets verified by the Science Based Target initiative (SBTi)

## Descriptive statistics

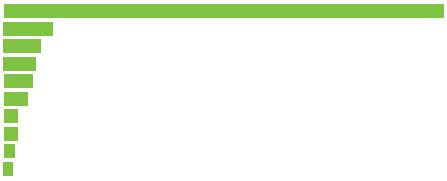
| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|---|---|---|---|---|---|---|---|---|---|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Global 1800 Paris-Aligned Benchmark Index | N/A | 95.5 | 0.1 | 0.0 | 4.0 | 0.0 | 4.2 | 0.0 | 33.1 |
| STOXX Global 1800 Index | 55,678.3 | 50,409.9 | 28.0 | 10.2 | 1,955.1 | 1.1 | 3.9 | 0.0 | 3.1 |

## Supersector weighting (top 10)



23.0% Technology
19.3% Health Care
10.3% Industrial Goods & Services
6.0% Consumer Products & Services
5.7% Personal Care, Drug & Grocery Stores
4.5% Retail
4.3% Telecommunications
4.1% Food, Beverage & Tobacco
3.4% Banks
3.1% Financial Services

## Country weighting



63.5% United States
7.1% Japan
5.4% France
4.6% Great Britain
4.2% Switzerland
3.4% Germany
2.0% Denmark
1.9% Netherlands
1.6% Australia
1.3% Canada

## 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 Paris-Aligned Benchmark Index | -4.3 | -21.1 | -21.1 | 17.1 | N/A | N/A | N/A | -21.3 | 5.5 | N/A |
| STOXX Global 1800 Index | -3.9 | -17.9 | -17.9 | 16.3 | 36.6 | N/A | N/A | -18.1 | 5.2 | 6.5 |
| **Index volatility and risk** | **Annualized volatility (%)** | | | | | **Annualized Sharpe ratio[2]** | | | | |
| STOXX Global 1800 Paris-Aligned Benchmark Index | 18.9 | 21.7 | 21.7 | 21.4 | N/A | N/A | N/A | -1.1 | 0.3 | N/A |
| STOXX Global 1800 Index | 17.6 | 20.8 | 20.8 | 21.4 | 18.1 | N/A | N/A | -1.0 | 0.3 | 0.4 |
| **Index to benchmark** | **Correlation** | | | | | **Tracking error (%)** | | | | |
| STOXX Global 1800 Paris-Aligned Benchmark Index | 1.0 | 1.0 | 1.0 | 1.0 | N/A | 2.2 | 3.0 | 3.0 | 2.6 | N/A |
| **Index to benchmark** | **Beta** | | | | | **Annualized information ratio** | | | | |
| STOXX Global 1800 Paris-Aligned Benchmark Index | 1.0 | 1.0 | 1.0 | 1.0 | N/A | -2.2 | -1.3 | -1.3 | 0.1 | N/A |

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

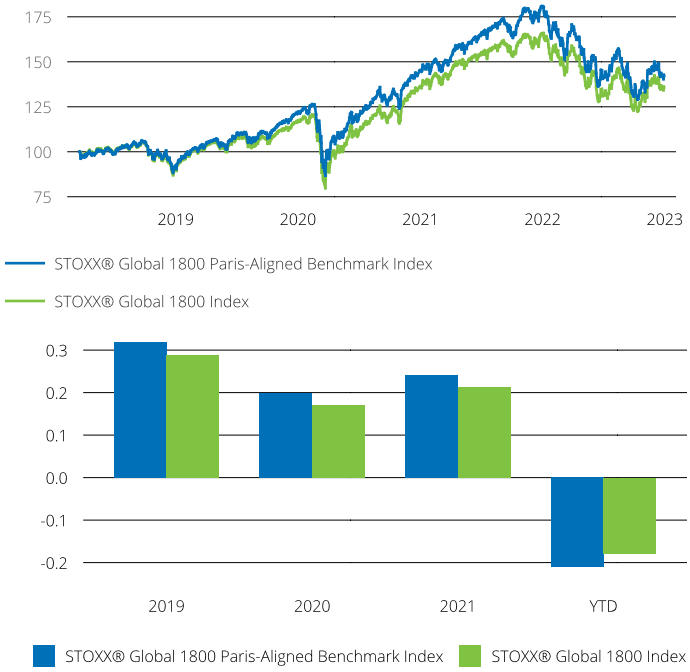
*(USD, gross return), all data as of Dec. 30, 2022*

# STOXX® GLOBAL 1800 PARIS-ALIGNED BENCHMARK INDEX

## 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 Paris-Aligned Benchmark Index | 22.2 | 18.3 | 19.5 | 17.2 | 3.1 | 1.5 | 1.9 | 18.7 |
| STOXX Global 1800 Index | 18.9 | 15.9 | 16.2 | 15.1 | 0.1 | 1.7 | 1.9 | 11.8 |

## Performance and annual returns[4]




## Methodology

The STOXX Paris-Aligned Benchmark Indices are based on liquid securities from a selection of STOXX Benchmark Indices. They follow the EU Paris-Aligned Benchmark (EU PAB) requirements outlined by the European Commission on climate benchmarks.

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## Versions and symbols

| Index | | ISIN | Symbol | Bloomberg | Reuters |
|---|---|---|---|---|---|
| Gross Return | EUR | CH0545171099 | SXW1WPAB | | .SXW1WPAB |
| Net Return | EUR | CH0545171594 | SXW1RPAB | SXW1RPAB INDEX | .SXW1RPAB |
| Price | EUR | CH0545171172 | SXW1EPAB | SXW1EPAB INDEX | .SXW1EPAB |
| Gross Return | USD | CH0545171487 | SXW1ZPAB | | .SXW1ZPAB |
| Net Return | USD | CH0545171503 | SXW1VPAB | SXW1VPAB INDEX | .SXW1VPAB |
| Price | USD | CH0545171057 | SXW1PAB | SXW1PAB INDEX | .SXW1PAB |

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

## Quick facts

| | |
|---|---|
| Weighting | Optimization |
| Cap factor | 0.045 |
| No. of components | Variable |
| Review frequency | Reviewed annually in March and rebalanced quarterly |
| Calculation/distribution | Realtime 15 sec |
| Calculation hours | 00:00:01 22:15:00 |
| Base value/base date | 100 as of March 19, 2018 |
| History | Available from Mar. 19, 2018 |
| Inception date | May. 27, 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] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Mar. 19, 2018 to Dec. 30, 2022

*(USD, gross return), all data as of Dec. 30, 2022*

# STOXX® GLOBAL 1800 PARIS-ALIGNED BENCHMARK INDEX

## Top 10 Components[5]

| Company | Supersector | Country | Weight (%) |
|---|---|---|---|
| Apple Inc. | Technology | United States | 4.18 |
| Microsoft Corp. | Technology | United States | 4.16 |
| Amazon.com Inc. | Retail | United States | 2.62 |
| Procter & Gamble Co. | Personal Care, Drug & Grocery Stores | United States | 1.95 |
| VISA Inc. Cl A | Industrial Goods & Services | United States | 1.79 |
| Johnson & Johnson | Health Care | United States | 1.76 |
| MasterCard Inc. Cl A | Industrial Goods & Services | United States | 1.62 |
| CVS HEALTH CORP. | Personal Care, Drug & Grocery Stores | United States | 1.59 |
| ALPHABET CLASS C | Technology | United States | 1.41 |
| LVMH MOET HENNESSY | Consumer Products & Services | France | 1.25 |

[5] Based on the composition as of Dec. 30, 2022