ENVIRONMENTAL SOCIAL

STOXX GLOBAL 1800 ESG-X EX NUCLEAR POWER

Index description

The STOXX Benchmark ESG-X Indices are based on a selection of STOXX Benchmark Indices and apply standardized ESG exclusion screens. The screens are based on the responsible policies of leading asset owners and aim to reduce reputational and idiosyncratic risks.

STOXX excludes companies that Sustainalytics considers to be non-compliant based on Sustainalytics Global Standards Screening assessment, that are involved in controversial weapons, are tobacco producers, or that either derive revenues from thermal coal extraction or exploration, or have power generation capacity that utilizes thermal coal.

STOXX Benchmark ESG-X Indices are suitable as underlying indices for mandates, passive funds, ETFs, structured products and listed derivatives, with the ambition to increase liquidity and lower the cost of trading.

Key facts

»Nuclear Power screened versions of the STOXX Benchmark ESG-X Indices

»Screens are based on responsible policies and aim to reduce reputational and idiosyncratic risks

»Screening provided by award-winning ESG data provider Sustainalytics

»Transparent free-float market-cap weighting scheme

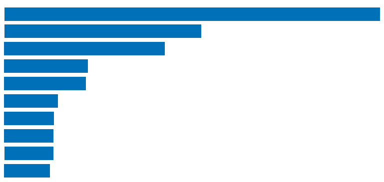
»Low tracking error with similar risk-return profile compared to their underlying indices

»Suitable as underlying for mandates, passive funds, ETFs, structured

Descriptive statistics

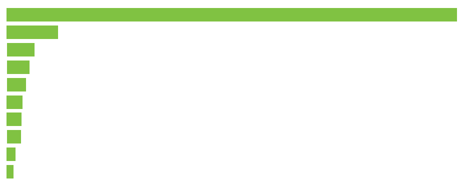
Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global 1800 ESG-X ex Nuclear Power	57,237.6	51,764.5	31.7	10.6	2811.7	1.2	5.4	0.0	8.0
STOXX Global 1800	63,154.3	57,308.8	31.8	11.1	2,811.7	1.2	4.9	0.0	3.1

Supersector weighting (top 10)



26.0% Technology
13.6% Health Care
11.1% Industrial Goods and Services
5.8% Retail
5.7% Banks
3.7% Food, Beverage and Tobacco
3.4% Financial Services
3.4% Consumer Products and Services
3.4% Insurance
3.2% Energy

Country weighting



67.8% USA
7.7% Japan
4.1% UK
3.4% France
2.9% Switzerland
2.4% Germany
2.2% Australia
2.1% Canada
1.3% Netherlands
1.0% Denmark

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 ESG-X ex Nuclear Power	-2.5	16.4	16.0	25.4	49.2	N/A	N/A	16.1	7.9	8.4
STOXX Global 1800	-2.4	24.5	15.4	25.5	47.2	N/A	N/A	15.6	7.9	8.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Global 1800 ESG-X ex Nuclear Power	N/A	N/A	15.9	15.9	18.3	N/A	N/A	0.7	0.5	0.4
STOXX Global 1800	N/A	N/A	15.7	15.6	18.2	N/A	N/A	0.7	0.5	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 1800 ESG-X ex Nuclear Power	1.0	1.0	1.0	1.0	1.0	0.7	0.8	0.7	0.6	0.7
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 1800 ESG-X ex Nuclear Power	1.0	1.0	1.0	1.0	1.0	-0.8	1.5	0.7	0.0	0.4

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

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

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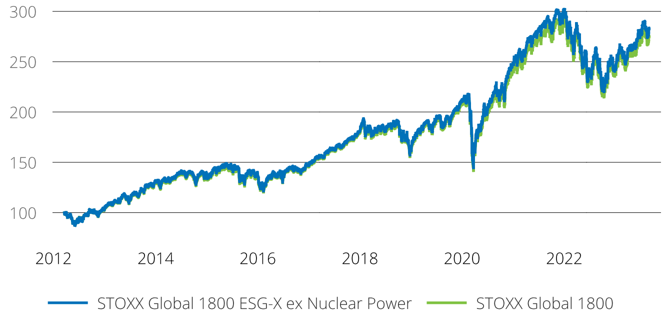
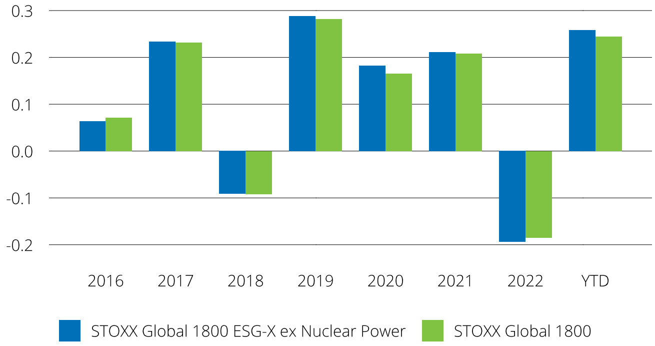
Fundamentals (for last 12 months)

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 ESG-X ex Nuclear Power	22.1	18.2	19.8	17.9	3.0	1.9	2.0	11.2
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	1.9	1.9	10.8

Performance and annual returns[4]





Methodology

The STOXX Benchmark ESG-X ex Nuclear Power Indices are based on a selection of STOXX Benchmark ESG-X Indices and apply additional Nuclear Power screens.

STOXX excludes companies that Sustainalytics considers to be noncompliant with the Sustainalytics Global Standards Screening assessment, that are involved in controversial weapons (anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium, nuclear weapons and white phosphorus weapons), involved in nuclear power, are tobacco producers, or that either derive revenues from thermal coal extraction or exploration, or have power generation capacity that utilizes thermal coal.

The indices are reviewed quarterly and components are weighted by free-float market cap, with a maximum capped weight of 20%.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Price	EUR	CH0508918213	SWPESGXN	SWPESGXN INDEX	.SWPESGXN
Gross Return	EUR	CH0508917967	SWWESGXN	SWWESGXN	.SWWESGXN
Price	USD	CH0508918015	SWLESGXN		.SWLESGXN
Net Return	EUR	CH0508918080	SWRESGXN	SWRESGXN INDEX	.SWRESGXN
Gross Return	USD	CH0508918155	SWZESGXN		.SWZESGXN
Net Return	USD	CH0508918239	SWVESGXN		.SWVESGXN

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

Quick facts

Weighting	Free-float market cap
Cap factor	0.2
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec)
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:01 22:15:00
Base value/base date	100 as of Mar. 19, 2012
History	Available since Mar. 19, 2012
Inception date	Nov. 20, 2019

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

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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] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Mar. 19, 2012 to Aug. 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	5.43
Microsoft Corp.	Technology	USA	4.71
Amazon.com Inc.	Retail	USA	2.46
NVIDIA Corp.	Technology	USA	2.35
ALPHABET CLASS C	Technology	USA	1.56
TESLA	Automobiles and Parts	USA	1.37
META PLATFORMS CLASS A	Technology	USA	1.27
Eli Lilly & Co.	Health Care	USA	0.91
UnitedHealth Group Inc.	Health Care	USA	0.86
JPMorgan Chase & Co.	Banks	USA	0.83

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