

STOXX ASIA/PACIFIC 600 ESG TARGET TE

Index description

STOXX ESG Target TE Indices aim to minimize tracking error to the benchmark index while ensuring an improved ESG score. The weighting of each constituent security is determined through an optimization process that is designed to ensure diversification and uses Axiomas Risk Model and Optimizer to construct the indices.

Key facts

»STOXX ESG Target TE Indices minimize the tracking error to the benchmark index.

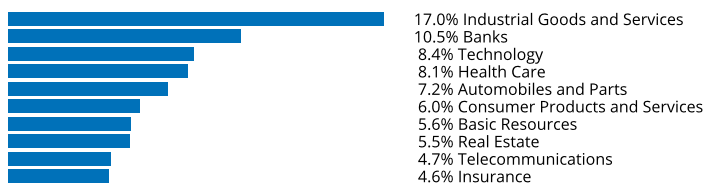
»The aggregate ESG scores of the STOXX ESG Target TE Indices are substantially improved over the benchmark index.

»Turnover is held to levels comparable to the benchmark index.

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 Asia/Pacific 600 ESG Target TE	N/A	98.4	0.2	0.1	3.3	0.0	3.3	0.0	7.5
STOXX Asia/Pacific 600	6,963.8	5,838.3	9.7	4.1	196.9	1.1	3.4	0.0	3.4

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 Asia/Pacific 600 ESG Target TE	-1.9	4.8	-0.8	13.4	9.9	N/A	N/A	-0.8	4.3	1.9
STOXX Asia/Pacific 600	-1.7	9.8	2.1	22.5	24.7	N/A	N/A	2.1	7.1	4.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Asia/Pacific 600 ESG Target TE	N/A	N/A	14.1	14.1	15.3	N/A	N/A	-0.3	0.3	0.1
STOXX Asia/Pacific 600	N/A	N/A	14.0	14.0	15.2	N/A	N/A	-0.1	0.4	0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Asia/Pacific 600 ESG Target TE	1.0	1.0	1.0	1.0	1.0	0.4	0.9	1.0	1.0	1.1
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Asia/Pacific 600 ESG Target TE	1.0	1.0	1.0	1.0	1.0	-6.9	-2.3	-2.8	-2.5	-2.4

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

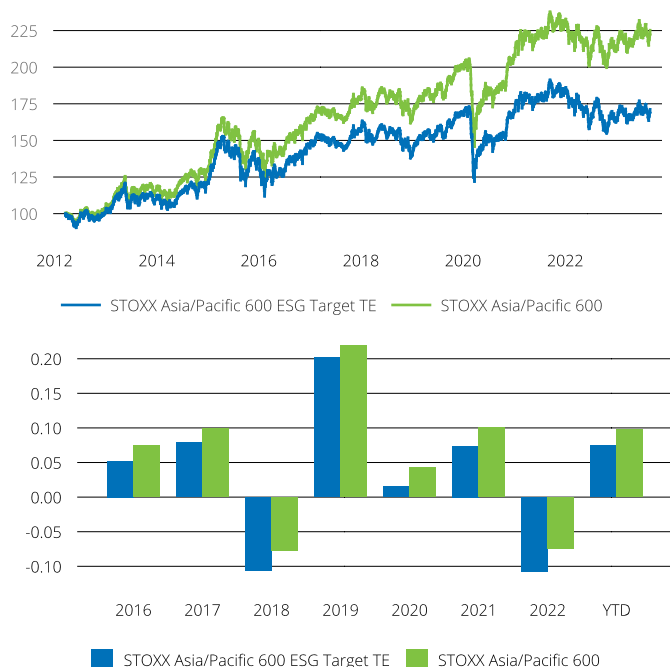
(EUR, price), all data as of Aug. 31, 2023

ENVIRONMENTAL SOCIAL

STOXX ASIA/PACIFIC 600 ESG TARGET TE

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 Asia/Pacific 600 ESG Target TE	16.3	15.6	15.2	15.3	1.5	3.0	1.2	5.0
STOXX Asia/Pacific 600	15.8	15.3	14.9	15.1	1.5	3.0	1.2	4.1

Performance and annual returns⁴

Methodology

The weighting of each constituent security in STOXX ESG Target TE Indices is determined by optimization to minimize the tracking error to the benchmark index. In addition, the methodology constrains the ESG to a minimum value, quarterly turnover to a maximum value, and limits the active country and industry exposures.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH0583522385	SXPPETA	SXPPETA INDEX	.SXPPETA
Net Return EUR	CH0583522724	SXPETA	SXPETA INDEX	.SXPETA
Gross Return EUR	CH0583522658	SXPWETA		.SXPWETA
Price USD	CH0583522757	SXPLETA	SXPLETA INDEX	.SXPLETA
Net Return USD	CH0583522419	SXPVETA	SXPVETA INDEX	.SXPVETA
Gross Return USD	CH0583522799	SXPZETA		.SXPZETA

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

Quick facts

Weighting	Optimization
Cap factor	4.5% / 8% / 35%
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec)
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:01 18:00:00
Base value/base date	100 as of Mar. 19, 2012
History	Available from Mar. 19, 2012
Inception date	Apr. 22, 2021
To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.	

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

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, 2012 to Aug. 31, 2023

ENVIRONMENTAL SOCIAL

STOXX ASIA/PACIFIC 600 ESG TARGET TE

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Toyota Motor Corp.	Automobiles and Parts	Japan	3.34
BHP GROUP LTD.	Basic Resources	Australia	2.33
Commonwealth Bank of Australia	Banks	Australia	1.88
AIA GROUP	Insurance	Hong Kong	1.79
Mitsubishi UFJ Financial Group	Banks	Japan	1.75
SONY GROUP CORP.	Consumer Products and Services	Japan	1.71
Mitsubishi Corp.	Industrial Goods and Services	Japan	1.45
CSL Ltd.	Health Care	Australia	1.33
Keyence Corp.	Industrial Goods and Services	Japan	1.25
Nippon Telegraph & Telephone C	Telecommunications	Japan	1.20

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