

STOXX ASIA/PACIFIC 600 ESG TARGET

Index description

STOXX ESG Target indices aim to provide a strong ESG tilt to the benchmark index while maintaining low tracking error to the benchmark index. The weight of each constituent security is determined through an optimization process that is designed to ensure diversification and uses Axioma's Risk Models and Optimizer.

Key facts

»STOXX ESG Target Indices maximize the ESG tilt while keeping tracking error to the benchmark index below 1% .

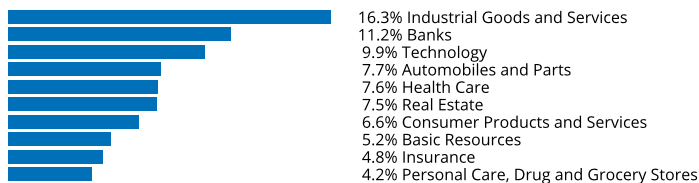
»The aggregate ESG scores of the STOXX ESG Target Indices are substantially improved over the benchmark index.

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

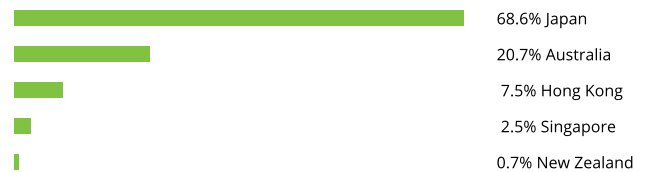
Descriptive statistics

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	N/A	97.9	0.4	0.3	3.6	0.0	3.7	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	-2.0	6.2	1.6	21.8	23.6	N/A	N/A	1.6	6.8	4.4
STOXX Asia/Pacific 600	-1.8	9.4	1.8	21.4	22.7	N/A	N/A	1.8	6.7	4.2
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	N/A	N/A	14.2	14.1	15.4	N/A	N/A	-0.1	0.4	0.3
STOXX Asia/Pacific 600	N/A	N/A	14.0	14.0	15.3	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	1.0	1.0	1.0	1.0	1.0	1.1	1.0	1.1	1.2	1.3
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	1.0	1.0	1.0	1.0	1.0	-2.8	0.1	-0.2	0.1	0.1

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

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

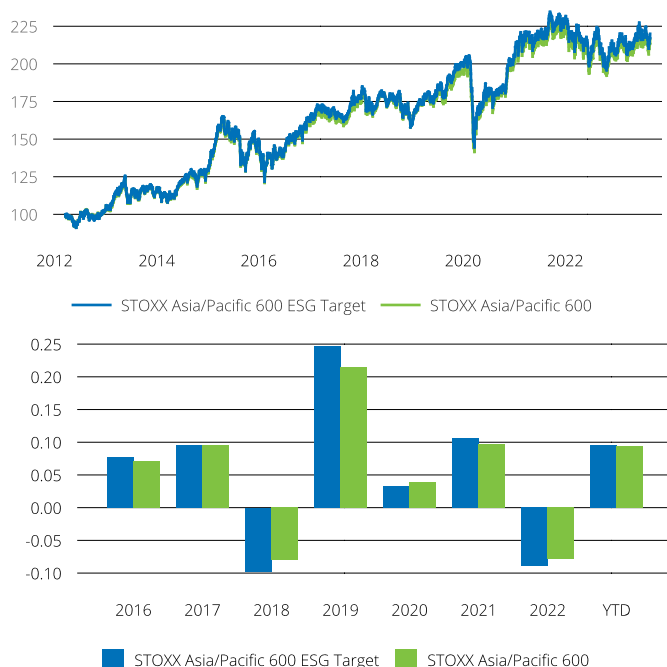
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Fundamentals (for last 12 months)

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 Asia/Pacific 600 ESG Target	17.0	15.7	15.4	15.5	1.5	2.6	1.3	5.3
STOXX Asia/Pacific 600	15.8	15.3	14.9	15.1	1.5	2.6	1.2	4.1

Performance and annual returns⁴



Methodology

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

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1105446962	SXPWEHA		.SXPWEHA
Net Return EUR	CH1105447143	SXPPEHA	SXPPEHA INDEX	.SXPPEHA
Price EUR	CH1105447010	SXPPEHA	SXPPEHA INDEX	.SXPPEHA
Gross Return USD	CH1105447069	SXPZEHA		.SXPZEHA
Net Return USD	CH1105446798	SXPVEHA	SXPVEHA INDEX	.SXPVEHA
Price USD	CH1105447127	SXPLEHA	SXPLEHA INDEX	.SXPLEHA

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	00:00:00 18:00:00
Base value/base date	100 as of Mar. 19, 2012
History	Available from Mar. 19, 2051
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

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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

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Toyota Motor Corp.	Automobiles and Parts	Japan	3.70
Commonwealth Bank of Australia	Banks	Australia	2.37
AIA GROUP	Insurance	Hong Kong	2.03
BHP GROUP LTD.	Basic Resources	Australia	1.99
SONY GROUP CORP.	Consumer Products and Services	Japan	1.93
Mitsubishi UFJ Financial Group	Banks	Japan	1.87
Tokyo Electron Ltd.	Technology	Japan	1.66
Mizuho Financial Group Inc.	Banks	Japan	1.50
Hitachi Ltd.	Industrial Goods and Services	Japan	1.48
Nippon Telegraph & Telephone C	Telecommunications	Japan	1.43

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