ENVIRONMENTAL SOCIAL

STOXX GLOBAL 1800 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 ensures 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% .

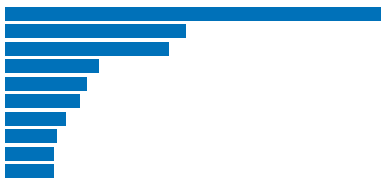
»The aggregate ESG scores of the STOXX ESG Target Indices are substantially improved over the benchmark index.

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

Descriptive statistics

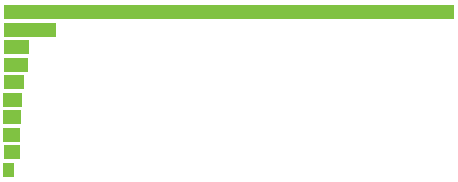
Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global 1800 ESG Target	N/A	102.0	0.3	0.2	5.3	0.0	5.2	0.0	7.5
STOXX Global 1800	58,188.0	52,802.2	29.3	10.2	2,590.6	1.1	4.9	0.0	3.1

Supersector weighting (top 10)



25.5% Technology
12.2% Health Care
11.1% Industrial Goods and Services
6.3% Banks
5.5% Energy
5.1% Insurance
4.1% Telecommunications
3.5% Financial Services
3.3% Real Estate
3.3% Consumer Products and Services

Country weighting



65.4% USA
7.6% Japan
3.6% France
3.5% UK
2.8% Switzerland
2.7% Canada
2.5% Germany
2.4% Australia
2.2% Netherlands
1.5% Italy

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 Target	-1.0	12.8	6.7	36.5	55.6	N/A	N/A	6.8	11.0	9.4
STOXX Global 1800	-0.9	21.3	7.0	38.3	57.8	N/A	N/A	7.0	11.5	9.7
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
STOXX Global 1800 ESG Target	N/A	N/A	13.9	14.5	17.6	N/A	N/A	0.2	0.7	0.5
STOXX Global 1800	N/A	N/A	13.8	14.5	17.7	N/A	N/A	0.2	0.7	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Global 1800 ESG Target	1.0	1.0	1.0	1.0	1.0	1.0	1.1	1.1	1.2	1.4
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Global 1800 ESG Target	1.0	1.0	1.0	1.0	1.0	-0.9	-1.0	-0.2	-0.3	-0.2

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

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

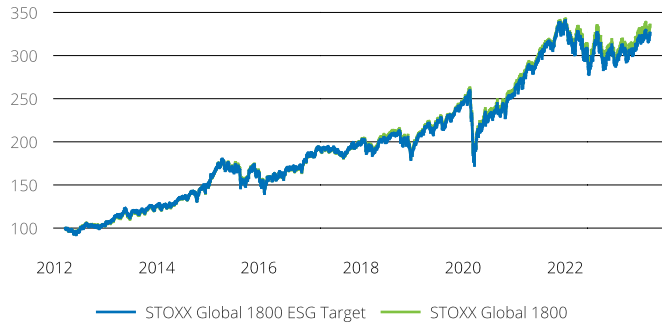
ENVIRONMENTAL SOCIAL

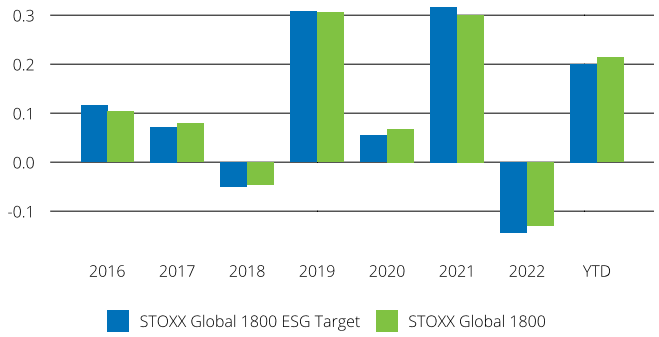
STOXX GLOBAL 1800 ESG TARGET

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 Target	21.4	16.8	19.1	16.7	2.7	2.0	1.9	10.0
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	1.8	1.9	10.8

Performance and annual returns[4]





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	CH1105446889	SXWWEHA		.SXWWEHA
Net Return	EUR	CH1105446749	SXWREHA	SXWREHA INDEX	.SXWREHA
Price	EUR	CH1105446772	SXWPEHA	SXWPEHA INDEX	.SXWPEHA
Gross Return	USD	CH1105447150	SXWZEHA		.SXWZEHA
Net Return	USD	CH1105447085	SXWVEHA	SXWVEHA INDEX	.SXWVEHA
Price	USD	CH1105447077	SXWLEHA	SXWLEHA INDEX	.SXWLEHA

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 22:15:00
Base value/base date	100 as of Mar. 19, 2012
History	Available from Mar. 19, 2014
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.

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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

ENVIRONMENTAL SOCIAL

STOXX GLOBAL 1800 ESG TARGET

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	5.23
Microsoft Corp.	Technology	USA	4.91
NVIDIA Corp.	Technology	USA	2.69
Amazon.com Inc.	Retail	USA	1.78
ALPHABET CLASS C	Technology	USA	1.33
META PLATFORMS CLASS A	Technology	USA	1.25
Accenture PLC Cl A	Industrial Goods and Services	USA	1.20
TESLA	Automobiles and Parts	USA	1.17
Merck & Co. Inc.	Health Care	USA	1.14
PepsiCo Inc.	Food, Beverage and Tobacco	USA	1.13

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