ENVIRONMENTAL SOCIAL

# STOXX GLOBAL 1800 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.

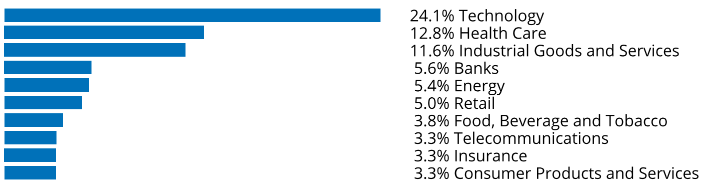
»The aggregate ESG scores of the STOXX ESG Target TE Indices are substantially improved over the benchmark index.

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

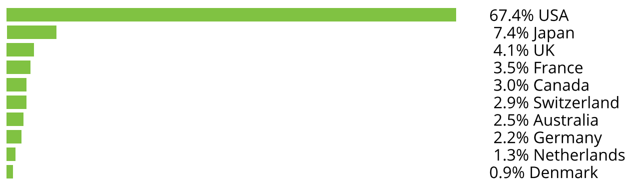
## Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|---|---|---|---|---|---|---|---|---|---|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Global 1800 ESG Target TE | N/A | 102.1 | 0.1 | 0.1 | 5.0 | 0.0 | 4.9 | 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)




## Country weighting




## 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 TE | -1.1 | 13.4 | 6.7 | 38.5 | 60.6 | N/A | N/A | 6.7 | 11.6 | 10.1 |
| 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 TE | N/A | N/A | 13.8 | 14.5 | 17.7 | 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 TE | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 0.3 | 0.5 | 0.6 | 0.8 | 0.8 |
| **Index to benchmark** | **Beta** | | | | | **Annualized information ratio** | | | | |
| STOXX Global 1800 ESG Target TE | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | -7.9 | -0.7 | -0.4 | 0.1 | 0.4 |

[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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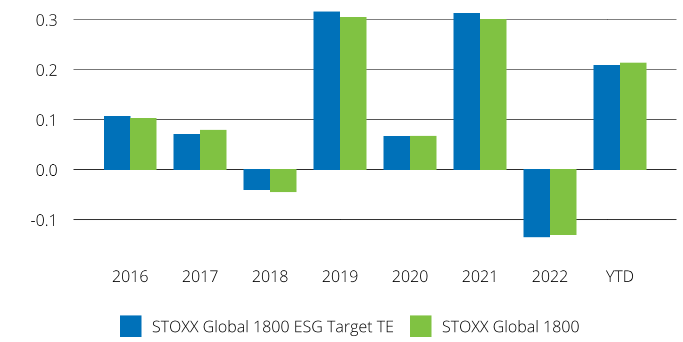
## Fundamentals (for last 12 months)

| 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 Global 1800 ESG Target TE | 21.0 | 17.5 | 18.9 | 17.2 | 3.0 | 1.9 | 1.9 | -20.2 |
| 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 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 | CH0583522641 | SXWPETA | SXWPETA INDEX | .SXWPETA |
| Net Return | EUR | CH0583522716 | SXWRETA | SXWRETA INDEX | .SXWRETA |
| Gross Return | EUR | CH0583522781 | SXWWETA | | .SXWWETA |
| Price | USD | CH0583522682 | SXWLETA | SXWLETA INDEX | .SXWLETA |
| Net Return | USD | CH0583522740 | SXWVETA | SXWVETA INDEX | .SXWVETA |
| Gross Return | USD | CH0583522492 | SXWZETA | | .SXWZETA |

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 22:15:00 |
| Base value/base date | 100 as of Mar. 19, 2012 |
| History | Available from Mar. 19, 2042 |
| 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 Components[5]

| Company | Supersector | Country | Weight (%) |
|---|---|---|---|
| Apple Inc. | Technology | USA | 4.93 |
| Microsoft Corp. | Technology | USA | 4.36 |
| NVIDIA Corp. | Technology | USA | 2.18 |
| Amazon.com Inc. | Retail | USA | 2.17 |
| ALPHABET CLASS C | Technology | USA | 1.48 |
| TESLA | Automobiles and Parts | USA | 1.24 |
| META PLATFORMS CLASS A | Technology | USA | 1.19 |
| Eli Lilly & Co. | Health Care | USA | 0.90 |
| UnitedHealth Group Inc. | Health Care | USA | 0.87 |
| VISA Inc. Cl A | Industrial Goods and Services | USA | 0.84 |

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