ENVIRONMENTAL SOCIAL

STOXX® USA 500 ESG BROAD MARKET INDEX

Index description

The STOXX ESG Broad Market Indices track the performance of a selection of STOXX indices after a set of compliance, involvement and ESG performance screens are applied.

Companies that are non-compliant based on the Sustainalytics Global Standards Screening assessment or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Tobacco Production, Thermal Coal and Military Contracting. The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups. The STOXX ESG Broad Market Indices select the top-ranking securities in each of the ICB Industries until the number of selected securities reaches 80% of the number of securities in the underlying index.

Key facts

»ESG screened versions of STOXX Benchmark Indices

»Indices select 80% of the securities from underlying indices

»Screening provided by award-winning ESG data provider Sustainalytics

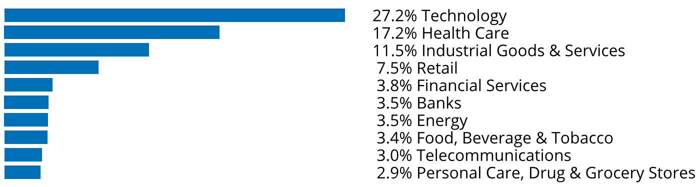
»Transparent free-float market-cap weighting scheme

»Suitable as underlying for mandates, passive funds, ETFs, structured products and listed derivatives

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 USA 500 ESG Broad Market Index	27,308.8	26,256.2	65.8	31.6	1831.9	8.0	7.0	0.0	8.7
STOXX USA 500 Index	31,504.4	30,345.8	60.7	27.7	1,831.9	8.0	6.0	0.0	3.6

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 USA 500 ESG Broad Market Index	-9.7	-17.6	-17.6	25.5	65.4	N/A	N/A	-17.6	7.9	10.6
STOXX USA 500 Index	-9.2	-15.8	-15.8	24.0	60.5	N/A	N/A	-15.9	7.5	10.0
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX USA 500 ESG Broad Market Index	23.2	24.6	24.6	26.1	22.6	N/A	N/A	-0.8	0.3	0.4
STOXX USA 500 Index	22.6	24.0	24.0	25.8	22.3	N/A	N/A	-0.7	0.3	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX USA 500 ESG Broad Market Index	1.0	1.0	1.0	1.0	1.0	0.7	1.1	1.1	1.1	1.0
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX USA 500 ESG Broad Market Index	1.0	1.0	1.0	1.0	1.0	-8.8	-1.7	-1.7	0.4	0.7

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(EUR, price), all data as of Dec. 30, 2022

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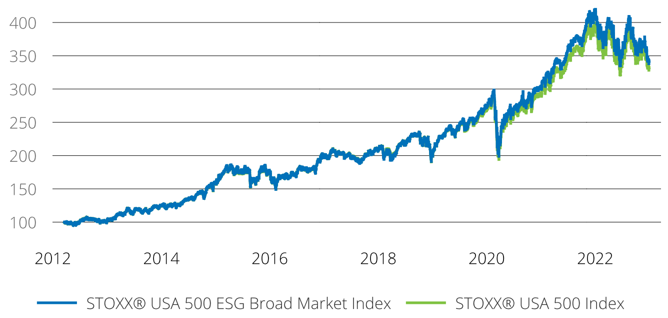
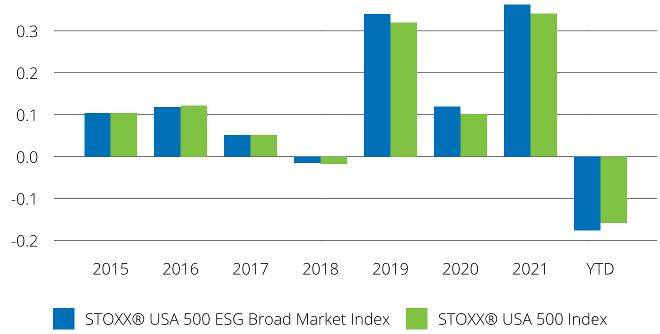
Fundamentals (for last 12 months)

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 USA 500 ESG Broad Market Index	23.6	18.4	20.1	17.5	4.1	1.3	2.4	17.4
STOXX USA 500 Index	23.3	18.2	19.4	17.1	0.1	1.4	2.4	17.6

Performance and annual returns[4]





Methodology

Companies that are non-compliant based on the Sustainalytics' Global Standards Screening assessment or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Tobacco Production, Thermal Coal and Military Contracting. The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups. The STOXX ESG Broad Market Indices target a total selection of 80% of the number of securities from their underlying universes. The selection is applied across all industry groups, selecting the highest scorers and preserving the 80% selection ratio within each of the industry groups.

The indices are reviewed quarterly, and components are weighted by free float market capitalization, with a maximum capped weight of 10%. Deleted companies are not replaced.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1107032679	SU5WESGB		.SU5WESGB
Net Return	EUR	CH1107032661	SU5RESGB	SU5RESGB INDEX	.SU5RESGB
Price	EUR	CH1107032653	SU5PESGB	SU5PESGB INDEX	.SU5PESGB
Gross Return	USD	CH1107032703	SU5ZESGB		.SU5ZESGB
Net Return	USD	CH1107032695	SU5VESGB	SU5VESGB INDEX	.SU5VESGB
Price	USD	CH1107032687	SU5LESGB	SU5LESGB INDEX	.SU5LESGB

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

Quick facts

Weighting	Fre-float market cap
Cap factor	0.1
No. of components	80% of the underlying universe
Review frequency	Quarterly (Mar., Jun., Sep., Dec)
Calculation/distribution	realtime 15 sec
Calculation hours	15:30:00 22:15:00
Base value/base date	100 as of Mar. 19, 2012
History	Available from Mar. 19, 2012
Inception date	Apr. 09, 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] gr. div. yield is calculated as gr. return index return minus price index return

[4] STOXX data from Mar. 19, 2012 to Dec. 30, 2022

(EUR, price), all data as of Dec. 30, 2022

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	6.98
Microsoft Corp.	Technology	United States	6.38
Amazon.com Inc.	Retail	United States	2.76
ALPHABET CLASS C	Technology	United States	1.93
UnitedHealth Group Inc.	Health Care	United States	1.77
Johnson & Johnson	Health Care	United States	1.65
JPMorgan Chase & Co.	Banks	United States	1.40
NVIDIA Corp.	Technology	United States	1.30
Procter & Gamble Co.	Personal Care, Drug & Grocery Stores	United States	1.28
Eli Lilly & Co.	Health Care	United States	1.24

[5] Based on the composition as of Dec. 30, 2022