

# ISTOXX® USA MEGATRENDS ESG 30 INDEX

## Index description

The iSTOXX USA Megatrends ESG 30 Index tracks companies that are exposed to a defined set of megatrends in the USA. The index constituents are linked to one or more of the following themes: Digitalization and Robotics, Infrastructure and Ecological Transition, Wellbeing, Demographic Transformation. Final index screens select largest stocks in terms of free-float market capitalization.

Revere (RBICS) data allow a detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to the respective themes.

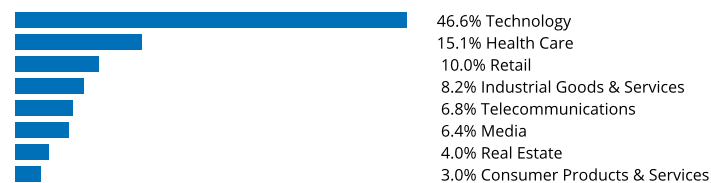
## Key facts

- » Selection of 30 largest stocks in terms of free-float market capitalization.
- » Index allows targeted investment in megatrends.
- » Detailed FactSet Revere data help select companies with a revenue exposure to sectors related and positively affected by these megatrends.

## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX USA Megatrends ESG 30 Index	5,380.3	5,252.3	175.1	146.7	359.0	77.4	6.8	1.5	22.3
STOXX USA 500 ESG-X Index	33,179.1	31,828.6	72.0	31.4	2,541.7	0.6	8.0	0.0	8.6

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX USA Megatrends ESG 30 Index	-0.4	12.6	4.1	31.2	61.5	N/A	N/A	4.1	9.5	10.1
STOXX USA 500 ESG-X Index	1.1	9.2	1.3	45.8	69.4	N/A	N/A	1.3	13.5	11.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX USA Megatrends ESG 30 Index	14.6	17.7	26.3	21.6	23.6	N/A	N/A	-0.1	0.4	0.4
STOXX USA 500 ESG-X Index	13.3	16.1	23.5	19.8	22.3	N/A	N/A	-0.2	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX USA Megatrends ESG 30 Index	1.0	0.9	1.0	1.0	1.0	4.4	5.7	5.6	5.3	5.1
Index to benchmark	Beta					Annualized information ratio				
iSTOXX USA Megatrends ESG 30 Index	1.1	1.0	1.1	1.1	1.0	-4.8	1.7	0.6	-0.6	-0.2

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

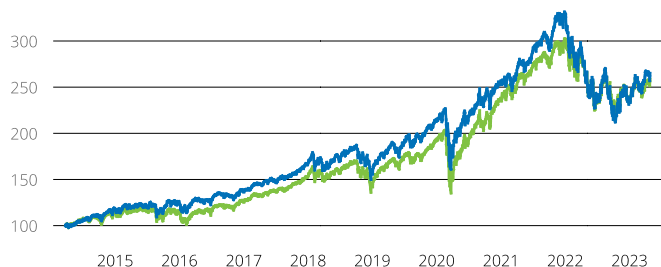
(USD, net return), all data as of Apr. 28, 2023

## ISTOXX INDICES

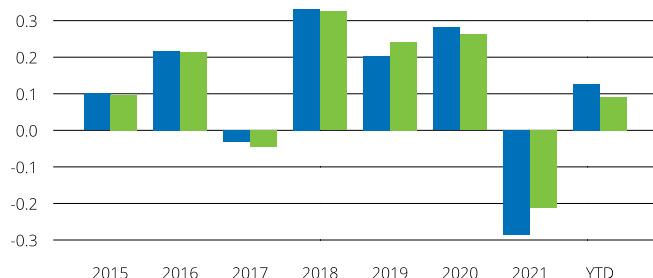
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## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX USA Megatrends ESG 30 Index	26.2	20.9	25.2	20.9	5.8	1.2	2.7	26.1
STOXX USA 500 ESG-X Index	34.6	20.3	23.5	20.0	4.5	1.1	2.5	17.4

Performance and annual returns<sup>4</sup>

— iSTOXX® USA Megatrends ESG 30 Index — STOXX® USA 500 ESG-X Index



■ iSTOXX® USA Megatrends ESG 30 Index ■ STOXX® USA 500 ESG-X Index

## Methodology

The iSTOXX USA Megatrends ESG 30 Index tracks companies that are exposed to a defined set of megatrends in the USA. The index constituents are linked to one or more of the following themes: Digitalization and Robotics, Infrastructure and Ecological Transition, Wellbeing, Demographic Transformation. Final index screens select largest stocks in terms of free-float market capitalization.

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## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1213353514	IXUSMVGR		.IXUSMVGR
Net Return EUR	CH1213353498	IXUSMVR		.IXUSMVR
Price EUR	CH1213353522	IXUSMVP		.IXUSMVP
Gross Return USD	CH1213353506	IXUSMVG	IXUSMVG INDEX	.IXUSMVG
Net Return USD	CH1213353480	IXUSMVV		.IXUSMVV
Price USD	CH1213353472	IXUSMVL	IXUSMVL INDEX	.IXUSMVL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Free-Float Market Capitalization
Cap factor	Min. 0.1% and Max. 6%
No. of components	30
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	22:15:00 15:30:00
Base value/base date	1000 as of March. 24, 2014
History	Available from Mar. 24, 2014
Inception date	November. 30, 2022

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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 24, 2014 to Apr. 28, 2023

(USD, net return), all data as of Apr. 28, 2023

## ISTOXX® USA MEGATRENDS ESG 30 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Microsoft Corp.	Technology	United States	6.83
NVIDIA Corp.	Technology	United States	6.65
Apple Inc.	Technology	United States	6.32
UnitedHealth Group Inc.	Health Care	United States	5.94
Home Depot Inc.	Retail	United States	5.83
Merck & Co. Inc.	Health Care	United States	5.57
SALESFORCE INC.	Technology	United States	3.78
Cisco Systems Inc.	Telecommunications	United States	3.70
Walt Disney Co.	Media	United States	3.56
Accenture PLC Cl A	Industrial Goods & Services	United States	3.51

<sup>5</sup> Based on the composition as of Apr. 28, 2023

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