

STOXX NORTH AMERICA 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% .

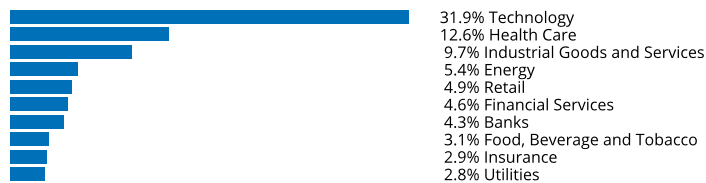
»The aggregate ESG scores of the STOXX ESG Target Indices are substantially improved over the benchmark index.

»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 North America 600 ESG Target	N/A	103.0	0.5	0.3	7.3	0.0	7.1	0.0	7.5
STOXX North America 600	38,743.3	37,167.4	61.9	25.7	2,590.6	6.8	7.0	0.0	3.1

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 North America 600 ESG Target	-0.7	14.7	5.3	41.8	78.2	N/A	N/A	5.4	12.5	12.4
STOXX North America 600	-0.2	25.5	6.6	44.4	78.4	N/A	N/A	6.7	13.1	12.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX North America 600 ESG Target	N/A	N/A	17.9	18.4	22.3	N/A	N/A	0.1	0.6	0.5
STOXX North America 600	N/A	N/A	17.7	18.3	22.1	N/A	N/A	0.1	0.6	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX North America 600 ESG Target	1.0	1.0	1.0	1.0	1.0	0.9	1.0	1.1	1.1	1.4
Index to benchmark	Beta					Annualized information ratio				
STOXX North America 600 ESG Target	1.0	1.0	1.0	1.0	1.0	-5.5	-2.0	-1.1	-0.5	0.0

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

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

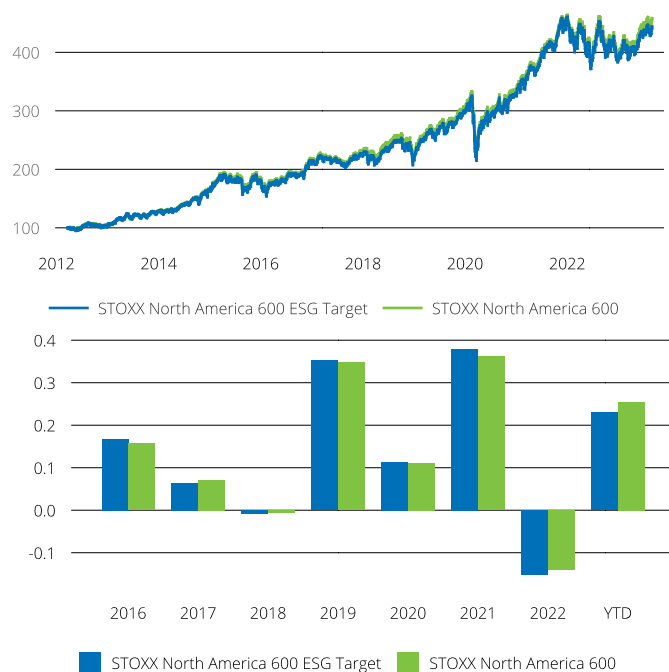
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Fundamentals (for last 12 months)

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 North America 600 ESG Target	25.2	19.6	23.2	19.4	4.0	2.0	2.4	13.2
STOXX North America 600	25.2	20.6	22.6	20.2	0.1	1.9	2.5	13.8

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	CH1106778462	SXA1WEHA		.SXA1WEHA
Net Return EUR	CH1106778488	SXA1REHA	SXA1REHA INDEX	.SXA1REHA
Price EUR	CH1106778504	SXA1PEHA	SXA1PEHA INDEX	.SXA1PEHA
Gross Return USD	CH1106778470	SXA1ZEHA		.SXA1ZEHA
Net Return USD	CH1106778496	SXA1VEHA	SXA1VEHA INDEX	.SXA1VEHA
Price USD	CH1106778512	SXA1LEHA	SXA1LEHA INDEX	.SXA1LEHA

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	dayend
Calculation hours	22:15:00 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.

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 Aug. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	7.13
Microsoft Corp.	Technology	USA	6.79
NVIDIA Corp.	Technology	USA	3.87
Amazon.com Inc.	Retail	USA	2.38
ALPHABET CLASS C	Technology	USA	2.32
META PLATFORMS CLASS A	Technology	USA	1.79
TESLA	Automobiles and Parts	USA	1.76
Accenture PLC Cl A	Industrial Goods and Services	USA	1.55
Merck & Co. Inc.	Health Care	USA	1.46
PepsiCo Inc.	Food, Beverage and Tobacco	USA	1.34

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