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# STOXX® USA 500 ESG TARGET INDEX

## 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% .

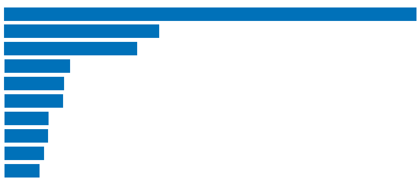
»The aggregate ESG scores of the STOXX ESG Target Indices are substantially improved over the benchmark index.

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

## Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|---|---|---|---|---|---|---|---|---|---|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX USA 500 ESG Target Index | N/A | 114.6 | 0.6 | 0.3 | 8.8 | 0.0 | 7.7 | 0.0 | 7.6 |
| STOXX USA 500 Index | 40,471.5 | 38,918.1 | 77.8 | 34.1 | 2,940.1 | 10.7 | 7.6 | 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 USA 500 ESG Target Index | 3.2 | 19.9 | 12.5 | 41.4 | 74.4 | N/A | N/A | 12.5 | 12.3 | 11.8 |
| STOXX USA 500 Index | 3.2 | 20.7 | 12.8 | 41.3 | 72.5 | N/A | N/A | 12.8 | 12.3 | 11.6 |
| **Index volatility and risk** | **Annualized volatility (%)** | | | | | **Annualized Sharpe ratio[2]** | | | | |
| STOXX USA 500 ESG Target Index | 9.1 | 13.9 | 19.2 | 18.7 | 22.1 | N/A | N/A | 0.6 | 0.6 | 0.5 |
| STOXX USA 500 Index | 9.0 | 13.8 | 18.9 | 18.6 | 22.0 | N/A | N/A | 0.6 | 0.6 | 0.5 |
| **Index to benchmark** | **Correlation** | | | | | **Tracking error (%)** | | | | |
| STOXX USA 500 ESG Target Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.1 | 1.1 | 1.1 | 1.2 | 1.4 |
| **Index to benchmark** | **Beta** | | | | | **Annualized information ratio** | | | | |
| STOXX USA 500 ESG Target Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | -0.3 | -1.2 | -0.2 | 0.0 | 0.2 |

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

*(USD, net return), all data as of Jul. 31, 2023*

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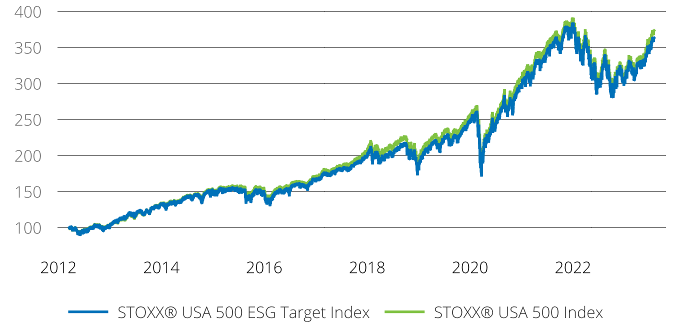
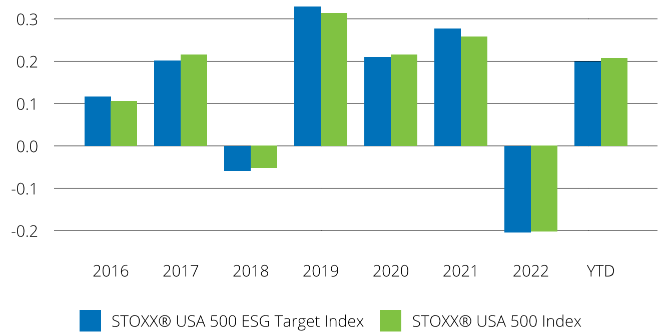
## Fundamentals (for last 12 months)

| 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 USA 500 ESG Target Index | 26.8 | 21.1 | 24.7 | 20.9 | 4.5 | 1.4 | 2.6 | 18.7 |
| STOXX USA 500 Index | 27.3 | 21.8 | 24.4 | 21.3 | 0.1 | 1.3 | 2.6 | 16.4 |

## 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 | CH1105446897 | SU5WEHA | | .SU5WEHA |
| Net Return | EUR | CH1105447051 | SU5REHA | SU5REHA INDEX | .SU5REHA |
| Price | EUR | CH1105447002 | SU5PEHA | SU5PEHA INDEX | .SU5PEHA |
| Gross Return | USD | CH1105447036 | SU5ZEHA | | .SU5ZEHA |
| Net Return | USD | CH1105446764 | SU5VEHA | SU5VEHA INDEX | .SU5VEHA |
| Price | USD | CH1105447168 | SU5LEHA | SU5LEHA INDEX | .SU5LEHA |

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 | 15:30:00 22:15:00 |
| Base value/base date | 100 as of Mar. 19, 2012 |
| History | Available from Mar. 19, 2016 |
| 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 Jul. 31, 2023

*(USD, net return), all data as of Jul. 31, 2023*

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## Top 10 Components[5]

| Company | Supersector | Country | Weight (%) |
|---|---|---|---|
| Apple Inc. | Technology | United States | 7.67 |
| Microsoft Corp. | Technology | United States | 7.07 |
| NVIDIA Corp. | Technology | United States | 3.81 |
| Amazon.com Inc. | Retail | United States | 2.60 |
| ALPHABET CLASS C | Technology | United States | 2.13 |
| META PLATFORMS CLASS A | Technology | United States | 1.89 |
| TESLA | Automobiles & Parts | United States | 1.81 |
| Bank of America Corp. | Banks | United States | 1.62 |
| S&P GLOBAL | Financial Services | United States | 1.54 |
| PepsiCo Inc. | Food, Beverage & Tobacco | United States | 1.50 |

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