ENVIRONMENTAL SOCIAL 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

<code>»STOXX ESG Target Indices maximize the ESG tilt while keeping tracking error to the benchmark index below 1%</code> .

»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 |

Country weighting

Supersector weighting (top 10)

Risk and return figures¹

| | | | R | eturn (%) | | | An | nualized ref | turn (%) |
|---|--|---|---|---|--|--|--|---|---|
| Last month | YTD | 1Y | ЗY | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| 3.2 | 19.9 | 12.5 | 41.4 | 74.4 | N/A | N/A | 12.5 | 12.3 | 11.8 |
| 3.2 | 20.7 | 12.8 | 41.3 | 72.5 | N/A | N/A | 12.8 | 12.3 | 11.6 |
| Annualized volatility (%) Annualized Sharpe rat | | | | | | pe ratio ² | | | |
| 9.1 | 13.9 | 19.2 | 18.7 | 22.1 | N/A | N/A | 0.6 | 0.6 | 0.5 |
| 9.0 | 13.8 | 18.9 | 18.6 | 22.0 | N/A | N/A | 0.6 | 0.6 | 0.5 |
| Correlation Tracking erro | | | | | error (%) | | | | |
| 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.1 | 1.1 | 1.1 | 1.2 | 1.4 |
| Beta Annualized information r | | | | | | tion ratio | | | |
| 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | -0.3 | -1.2 | -0.2 | 0.0 | 0.2 |
| | <u>3.2</u> 3.2 9.1 9.0 1.0 | 3.2 19.9 3.2 20.7 9.1 13.9 9.0 13.8 1.0 1.0 | 3.2 19.9 12.5 3.2 20.7 12.8 9.1 13.9 19.2 9.0 13.8 18.9 1.0 1.0 1.0 | Last month YTD 1Y 3Y 3.2 19.9 12.5 41.4 3.2 20.7 12.8 41.3 Annualized vo 9.0 13.9 19.2 18.7 9.0 13.8 18.9 18.6 Co 1.0 1.0 1.0 1.0 | 3.2 19.9 12.5 41.4 74.4 3.2 20.7 12.8 41.3 72.5 Annualized volatility (%) 9.1 13.9 19.2 18.7 22.1 9.0 13.8 18.9 18.6 22.0 Correlation 1.0 1.0 1.0 1.0 Beta | Last month YTD 1Y 3Y 5Y Last month 3.2 19.9 12.5 41.4 74.4 N/A 3.2 20.7 12.8 41.3 72.5 N/A Annualized volatility (%) 9.1 13.9 19.2 18.7 22.1 N/A 9.0 13.8 18.9 18.6 22.0 N/A Correlation 1.0 1.0 1.0 1.1 | Last month YTD 1Y 3Y 5Y Last month YTD 3.2 19.9 12.5 41.4 74.4 N/A N/A 3.2 20.7 12.8 41.3 72.5 N/A N/A 3.2 20.7 12.8 41.3 72.5 N/A N/A Annualized volatility (%) N/A N/A N/A N/A 9.0 13.8 18.9 18.6 22.0 N/A N/A 9.0 13.8 18.9 18.6 22.0 N/A N/A 1.0 1.0 1.0 1.0 1.1 1.1 | Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3.2 19.9 12.5 41.4 74.4 N/A N/A 12.5 3.2 20.7 12.8 41.3 72.5 N/A N/A 12.8 Annualized volatility (%) 9.1 13.9 19.2 18.7 22.1 N/A N/A 0.6 9.0 13.8 18.9 18.6 22.0 N/A N/A 0.6 Correlation 1.0 1.0 1.0 1.1 1.1 1.1 | Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y 3.2 19.9 12.5 41.4 74.4 N/A N/A 12.5 12.3 3.2 20.7 12.8 41.3 72.5 N/A N/A 12.8 12.3 Annualized volatility (%) Annualized volatility (%) Annualized Shar 9.1 13.9 19.2 18.7 22.1 N/A N/A 0.6 0.6 9.0 13.8 18.9 18.6 22.0 N/A N/A 0.6 0.6 Correlation Tracking 1.0 1.0 1.0 1.1 1.1 1.1 1.2 Beta Annualized information |

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

² Based on EURIBOR1M



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

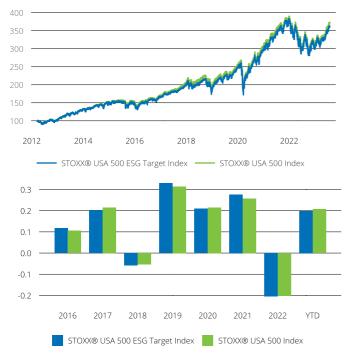
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Fundamentals (for last 12 months)

| 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 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 | 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

| QUICK TACES | |
|--|--|
| 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 ince see our data vendor code she | ption date, the currency, the calculation hours and historical values, please et. |

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

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Top 10 Components⁵

| 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 | |

 $^{\rm 5}$ Based on the composition as of Jul. 31, 2023