

# STOXX® USA 900 ESG TARGET TE INDEX

## Index description

STOXX ESG Target TE Indices aim to minimize tracking error to the benchmark index while ensuring an improved ESG score. The weighting of each constituent security is determined through an optimization process that is designed to ensure diversification and uses Axiomas Risk Model and Optimizer to construct the indices.

## Key facts

»STOXX ESG Target TE Indices minimize the tracking error to the benchmark index.

»The aggregate ESG scores of the STOXX ESG Target TE 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 900 ESG Target TE Index | N/A                  | 115.0      | 0.2                  | 0.1    | 8.0     | 0.0      | 7.0                  | 0.0      | 7.5            |
| STOXX USA 900 Index               | 43,811.2             | 41,997.0   | 46.7                 | 14.7   | 2,940.1 | 2.4      | 7.0                  | 0.0      | 2.6            |

## 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   |
| STOXX USA 900 ESG Target TE Index | 3.3                       | 20.0 | 12.4 | 41.9 | 74.6 | N/A                                  | N/A  | 12.4 | 12.4 | 11.9 |
| STOXX USA 900 Index               | 3.3                       | 20.3 | 12.6 | 41.2 | 70.0 | N/A                                  | N/A  | 12.7 | 12.3 | 11.3 |
| Index volatility and risk         | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| STOXX USA 900 ESG Target TE Index | 9.0                       | 14.0 | 19.1 | 18.7 | 22.1 | N/A                                  | N/A  | 0.6  | 0.6  | 0.5  |
| STOXX USA 900 Index               | 9.1                       | 14.0 | 19.1 | 18.7 | 22.2 | N/A                                  | N/A  | 0.6  | 0.6  | 0.5  |
| Index to benchmark                | Correlation               |      |      |      |      | Tracking error (%)                   |      |      |      |      |
| STOXX USA 900 ESG Target TE Index | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | 0.5                                  | 0.6  | 0.6  | 1.1  | 2.5  |
| Index to benchmark                | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |      |
| STOXX USA 900 ESG Target TE Index | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | 0.5                                  | -1.4 | -0.5 | -0.3 | -0.3 |

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

<sup>2</sup> Based on EURIBOR1M

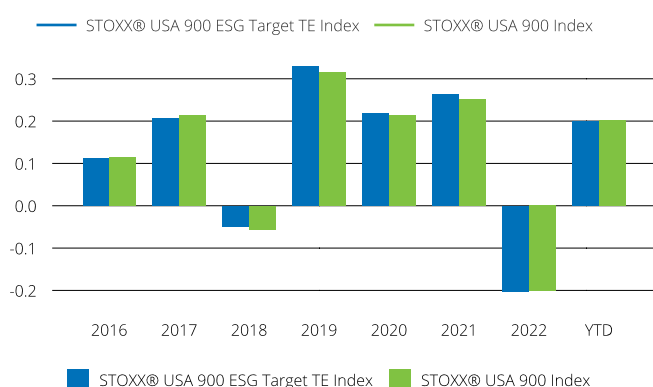
(USD, net return), all data as of Jul. 31, 2023

# ENVIRONMENTAL SOCIAL STOXX® USA 900 ESG TARGET TE INDEX

## Fundamentals (for last 12 months)

| Index                             | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|-----------------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                                   | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX USA 900 ESG Target TE Index | 26.5                             | 20.9      | 23.1                             | 20.4      | 4.4            | 1.4                                | 2.3             | 16.9                |
| STOXX USA 900 Index               | 27.3                             | 21.5      | 23.6                             | 20.8      | 0.1            | 1.3                                | 2.4             | 14.7                |

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



## Methodology

The weighting of each constituent security in STOXX ESG Target TE Indices is determined by optimization to minimize the tracking error to the benchmark index. In addition, the methodology constrains the ESG to a minimum 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 | CH0583522427 | SU9WETA |               | .SU9WETA |
| Net Return EUR   | CH0583522666 | SU9RETA | SU9RETA INDEX | .SU9RETA |
| Price EUR        | CH0583522617 | SU9PETA | SU9PETA INDEX | .SU9PETA |
| Gross Return USD | CH0583522583 | SU9ZETA |               | .SU9ZETA |
| Net Return USD   | CH0583522450 | SU9VETA | SU9VETA INDEX | .SU9VETA |
| Price USD        | CH0583522591 | SU9LETA | SU9LETA INDEX | .SU9LETA |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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, 2018      |
| 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

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

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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. 19, 2012 to Jul. 31, 2023

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

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## Top 10 Components<sup>5</sup>

| <b>Company</b>          | <b>Supersector</b>          | <b>Country</b> | <b>Weight (%)</b> |
|-------------------------|-----------------------------|----------------|-------------------|
| Apple Inc.              | Technology                  | United States  | 6.99              |
| Microsoft Corp.         | Technology                  | United States  | 6.05              |
| Amazon.com Inc.         | Retail                      | United States  | 2.85              |
| NVIDIA Corp.            | Technology                  | United States  | 2.83              |
| ALPHABET CLASS C        | Technology                  | United States  | 1.96              |
| META PLATFORMS CLASS A  | Technology                  | United States  | 1.74              |
| TESLA                   | Automobiles & Parts         | United States  | 1.74              |
| JPMorgan Chase & Co.    | Banks                       | United States  | 1.25              |
| UnitedHealth Group Inc. | Health Care                 | United States  | 1.20              |
| VISA Inc. CIA           | Industrial Goods & Services | United States  | 1.04              |

<sup>5</sup> Based on the composition as of Jul. 31, 2023

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