

# STOXX® USA 500 PARIS-ALIGNED BENCHMARK INDEX

## Index description

The STOXX Paris-Aligned Benchmark Indices are based on liquid securities from a selection of STOXX Benchmark Indices. They follow the EU Paris-Aligned Benchmark (EU PAB) requirements outlined by the European Commission on climate benchmarks.

Companies identified as non-compliant based on their Global Standards Screening (GSS) assessment or are involved in Controversial Weapons or Tobacco Production are not eligible for selection. Securities that generate revenues above a certain threshold from coal, oil and gas exploration or processing activities, or from fossil fuel-based power generation are not considered for selection. Furthermore, STOXX will exclude companies that ISS ESG assesses to have Significant Obstruction in the UN SDGs 12,13,14 and 15.

The weighing process follows an optimization process with the aim to reduce their greenhouse gas intensity by at least 50% when compared to their underlying benchmarks and to meet the year on year 7% decarbonization target.

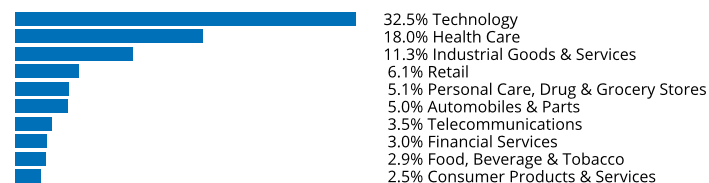
## Key facts

- »The indices are designed to help investors shift towards a low-carbon economy and align investments to the Paris Climate Agreement
- »Scope 1, Scope 2 and Scope 3 are used across all sectors from the first date of the index construction
- »The indices aim to reduce their greenhouse gases emission intensity by at least 50% when compared to their underlying benchmarks
- »Sectors key to the low-carbon transition, high climate impact sectors, are not underweighted relative to the underlying benchmarks
- »The STOXX Paris-Aligned Benchmark Indices are designed to meet the year on year 7% decarbonization target
- »Indices overweight securities with concrete targets and emission reduction targets verified by the Science Based Target initiative (SBTi)

## 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 Paris-Aligned Benchmark Index | N/A                  | 115.3      | 0.3                  | 0.1    | 5.5     | 0.0      | 4.8                  | 0.0      | 23.0           |
| 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<sup>1</sup>

| Index returns                               | Return (%)                |      |      |      |      | Annualized return (%)                |     |      |      |      |
|---|---------------------------|------|------|------|------|--------------------------------------|-----|------|------|------|
|   | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                           | YTD | 1Y   | 3Y   | 5Y   |
| STOXX USA 500 Paris-Aligned Benchmark Index | 3.0                       | 24.5 | 13.4 | 42.2 | 85.1 | N/A                                  | N/A | 13.4 | 12.5 | 13.2 |
| 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 <sup>2</sup> |     |      |      |      |
| STOXX USA 500 Paris-Aligned Benchmark Index | 10.2                      | 14.7 | 19.5 | 19.1 | 22.2 | 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 Paris-Aligned Benchmark Index | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | 2.5                                  | 3.2 | 3.0  | 2.7  | 2.5  |
| Index to benchmark                          | Beta                      |      |      |      |      | Annualized information ratio         |     |      |      |      |
| STOXX USA 500 Paris-Aligned Benchmark Index | 1.1                       | 1.0  | 1.0  | 1.0  | 1.0  | -1.1                                 | 1.7 | 0.2  | 0.1  | 0.6  |

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

<sup>2</sup> Based on EURIBOR1M

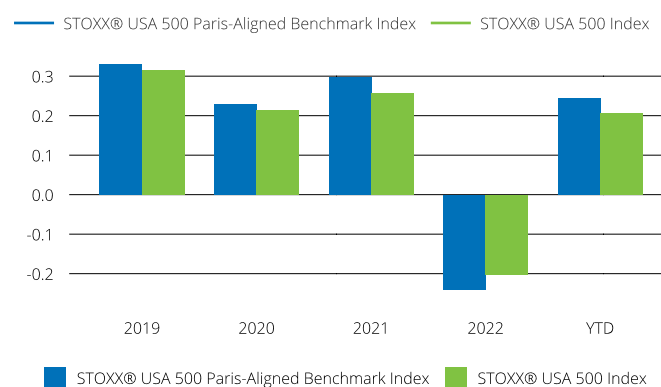
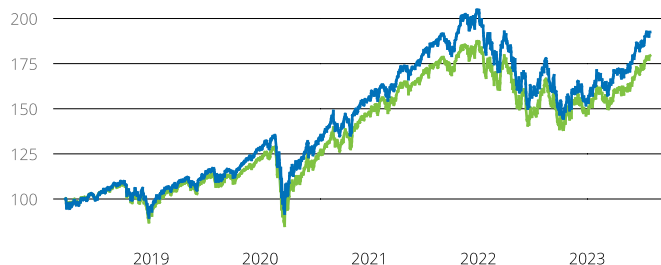
(USD, net return), all data as of Jul. 31, 2023

## STOXX INDICES

## STOXX® USA 500 PARIS-ALIGNED BENCHMARK 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 500 Paris-Aligned Benchmark Index | 35.4                             | 23.2      | 31.2                             | 23.0      | 5.6            | 1.2                                | 2.6             | 23.3                |
| STOXX USA 500 Index                         | 27.3                             | 21.8      | 24.4                             | 21.3      | 0.1            | 1.3                                | 2.6             | 16.4                |

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

## Methodology

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## Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg      | Reuters   |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0545171230 | SX50WPAB |                | .SX50WPAB |
| Net Return EUR   | CH0545171388 | SX50RPAB | SX50RPAB INDEX | .SX50RPAB |
| Price EUR        | CH0545171537 | SX50PPAB | SX50PPAB INDEX | .SX50PPAB |
| Gross Return USD | CH0545171545 | SX50ZPAB |                | .SX50ZPAB |
| Net Return USD   | CH0545171529 | SX50VPAB | SX50VPAB INDEX | .SX50VPAB |
| Price USD        | CH0545171628 | SX50LPAB | SX50LPAB INDEX | .SX50LPAB |

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               | 0.045   |
| No. of components        | Variable  |
| Review frequency         | Reviewed annually in March and rebalanced quarterly |
| Calculation/distribution | Realtime 15 sec                                     |
| Calculation hours        | 15:30:00 22:15:00                                   |
| Base value/base date     | 100 as of March 19, 2018                            |
| History                  | Available from Mar. 19, 2018                        |
| Inception date           | May. 27, 2020                                       |

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. 19, 2018 to Jul. 31, 2023

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

## STOXX® USA 500 PARIS-ALIGNED BENCHMARK INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>         | <b>Supersector</b>          | <b>Country</b> | <b>Weight (%)</b> |
|------------------------|-----------------------------|----------------|-------------------|
| TESLA                  | Automobiles & Parts         | United States  | 4.79              |
| Apple Inc.             | Technology                  | United States  | 4.57              |
| Amazon.com Inc.        | Retail                      | United States  | 4.52              |
| Microsoft Corp.        | Technology                  | United States  | 4.34              |
| NVIDIA Corp.           | Technology                  | United States  | 4.23              |
| ALPHABET CLASS C       | Technology                  | United States  | 3.39              |
| VISA Inc. Cl A         | Industrial Goods & Services | United States  | 3.05              |
| Johnson & Johnson      | Health Care                 | United States  | 3.01              |
| META PLATFORMS CLASS A | Technology                  | United States  | 2.68              |
| MasterCard Inc. Cl A   | Industrial Goods & Services | United States  | 2.36              |

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

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