ENVIRONMENTAL SOCIAL

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	111.4	0.2	0.1	7.9	0.0	7.1	0.0	7.5
STOXX USA 900 Index	42,444.5	40,680.8	45.2	13.9	2,903.0	3.0	7.1	0.0	2.6

Supersector weighting (top 10)

30.4% Technology
13.1% Health Care
11.0% Industrial Goods & Services
6.3% Retail
4.4% Energy
3.8% Financial Services
3.5% Food, Beverage & Tobacco
3.0% Utilities
2.9% Travel & Leisure
2.8% Real Estate

Country weighting

100.0% United States

Risk and return figures[1]

Index returns			Return (%)					Annualized return (%)		
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA 900 ESG Target TE Index	6.8	15.4	17.4	40.6	64.9	N/A	N/A	17.4	12.1	10.6
STOXX USA 900 Index	6.8	15.7	17.8	40.2	60.5	N/A	N/A	18.0	12.0	10.0
Index volatility and risk			Annualized volatility (%)					Annualized Sharpe ratio[2]		
STOXX USA 900 ESG Target TE Index	11.2	14.7	19.8	18.8	22.1	N/A	N/A	0.7	0.6	0.4
STOXX USA 900 Index	11.2	14.8	19.8	18.8	22.2	N/A	N/A	0.7	0.6	0.4
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	-1.4	-1.7	-0.9	-0.3	-0.2

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

(USD, price), all data as of Jun. 30, 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 900 ESG Target TE Index	28.3	20.3	22.3	19.9	4.3	2.1	2.3	21.5
STOXX USA 900 Index	30.0	20.9	22.8	20.3	0.1	2.0	2.4	15.9

Performance and annual returns[4]

Legend: STOXX® USA 900 ESG Target TE Index — STOXX® USA 900 Index
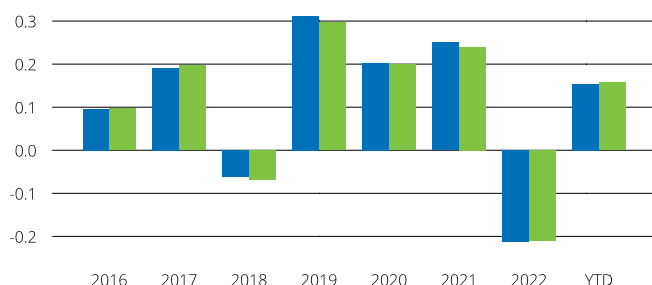
Legend: STOXX® USA 900 ESG Target TE Index — STOXX® USA 900 Index

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

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, 2030
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.

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 Jun. 30, 2023

(USD, price), all data as of Jun. 30, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	7.12
Microsoft Corp.	Technology	United States	6.33
Amazon.com Inc.	Retail	United States	2.87
NVIDIA Corp.	Technology	United States	2.64
ALPHABET CLASS C	Technology	United States	1.84
TESLA	Automobiles & Parts	United States	1.75
META PLATFORMS CLASS A	Technology	United States	1.61
JPMorgan Chase & Co.	Banks	United States	1.19
UnitedHealth Group Inc.	Health Care	United States	1.17
VISA Inc. Cl A	Industrial Goods & Services	United States	1.07

[5] Based on the composition as of Jun. 30, 2023