

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.

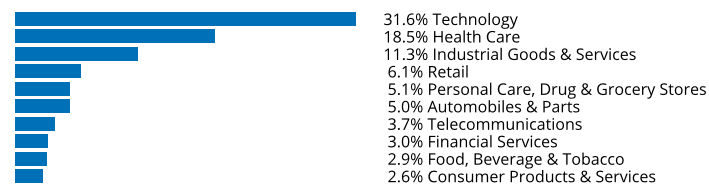
Key facts

- »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	112.1	0.3	0.1	5.4	0.0	4.8	0.0	23.0
STOXX USA 500 Index	39,245.8	37,724.2	75.3	32.3	2,903.0	3.0	7.7	0.0	3.1

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA 500 Paris-Aligned Benchmark Index	6.6	20.3	18.3	41.5	76.2	N/A	N/A	18.3	12.3	12.1
STOXX USA 500 Index	6.6	16.3	18.0	40.4	63.1	N/A	N/A	18.0	12.0	10.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX USA 500 Paris-Aligned Benchmark Index	12.1	15.3	20.1	19.2	22.2	N/A	N/A	0.7	0.6	0.5
STOXX USA 500 Index	11.1	14.5	19.6	18.7	22.0	N/A	N/A	0.7	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX USA 500 Paris-Aligned Benchmark Index	0.9	1.0	1.0	1.0	1.0	4.0	3.3	3.1	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	-0.0	2.1	0.1	0.1	0.6

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

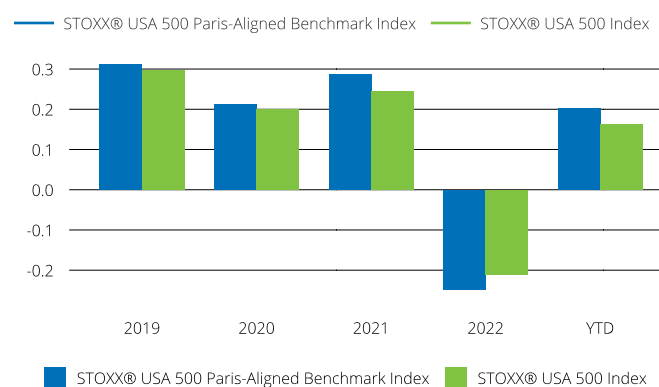
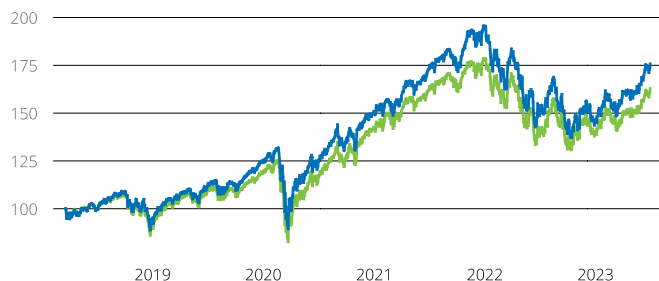
(USD, price), all data as of Jun. 30, 2023

STOXX INDICES

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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 Paris-Aligned Benchmark Index	35.5	22.4	29.8	22.3	5.4	1.3	2.6	22.4
STOXX USA 500 Index	30.2	21.2	23.6	20.8	0.1	1.4	2.5	17.8

Performance and annual returns⁴

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

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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 19, 2018 to Jun. 30, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
TESLA	Automobiles & Parts	United States	4.82
Apple Inc.	Technology	United States	4.64
Amazon.com Inc.	Retail	United States	4.54
Microsoft Corp.	Technology	United States	4.53
NVIDIA Corp.	Technology	United States	3.94
ALPHABET CLASS C	Technology	United States	3.17
VISA Inc. Cl A	Industrial Goods & Services	United States	3.14
Johnson & Johnson	Health Care	United States	3.06
META PLATFORMS CLASS A	Technology	United States	2.48
MasterCard Inc. Cl A	Industrial Goods & Services	United States	2.43

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